



Backtest #55578 · LPG · EVO_EVOEVOEVOE_v2314

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2314 backtest on LPG shows a +41.35% return with a 66.7% win rate, yet the sample of only three trades renders the 1.13 Sharpe ratio statistically insignificant for live deployment. While the strategy effectively captured volatility during this specific period, the low trade count prevents us from validating its robustness against different market regimes. A 21.82% drawdown remains acceptable given the short horizon, but further optimization is required to reduce execution variance. We must increase the sample size by running a longer historical simulation before applying these parameters to real capital.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63