



Backtest #55466 · LPG · EVO_EVOEVOEVOE_v2143

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_v2143 strategy generated a 41.35% return on LPG with a 1.13 Sharpe ratio, yet its statistical validity is critically weak due to only three trades. A 21.82% maximum drawdown combined with this low trade count suggests high volatility and insufficient sample size to confirm robustness. While the win rate of 66.7% appears promising, it lacks the historical depth required for institutional confidence. The next step is expanding the backtest to a larger dataset and testing across multiple market regimes to validate performance consistency.

ADDITIONAL METRICS

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