



Backtest #55690 · LPG · EVO_EVOEVOEVOE_v2115

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_v2115 backtest on LPG shows a 41.35% ROI with a 66.7% win rate, yet the sample of only three trades renders the 1.13 Sharpe ratio statistically insignificant. A 21.82% drawdown suggests volatility risk is underestimated in such short sequences, creating a false sense of security. We must treat these results as exploratory rather than confirmatory until the strategy generates a robust equity curve. The immediate priority is live paper trading to validate entry logic against real-time liquidity slippage before capital deployment.

ADDITIONAL METRICS

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