



Backtest #55730 · LPG · EVO_EVOEVOEVOE_v2218

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_v2218 strategy generated a 41.35% return on LPG, but the statistical validity is critically weak with only three executed trades. While the 1.13 Sharpe ratio and 66.7% win rate suggest robustness, the results are likely noise rather than a scalable alpha signal. A maximum drawdown of 21.82% indicates significant volatility that requires deeper stress testing before deployment. We must expand the sample size by running an out-of-sample backtest or live paper trading 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