



Backtest #49701 · LPG · EVO_EVOEVOEVOE_v722

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v722 strategy generated a 42.1% ROI on LPG with a 1.14 Sharpe ratio, yet the sample of only three trades severely undermines statistical confidence. While the 66.7% win rate suggests a positive edge, the 21.82% maximum drawdown indicates significant volatility risk that could widen in live conditions. We must treat these results as a hypothesis rather than a proven edge until volume increases. The immediate next step is to run a longer backtest on a monthly timeframe to validate performance across different market regimes.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40