



Backtest #49701 · LPG · EVO_EVOEVOEVOE_v722

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-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