



Backtest #49982 · LPG · EVO_EVOEVOEVOE_v2232

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_v2232 strategy on LPG shows a promising +42.10% return, yet the sample of only three trades severely limits statistical confidence and exposes the model to high execution risk. While the 1.14 Sharpe ratio suggests decent risk-adjusted performance, the 21.82% maximum drawdown indicates significant volatility that could erode capital in live markets. The high win rate of 66.7% may be a statistical artifact rather than a robust edge given the minimal trade frequency. We must expand the backtest window or adjust parameters to generate sufficient data points before deploying this logic. Next, run a stress test against 2008 and 2022 volatility regimes to validate drawdown resilience under extreme market conditions.

ADDITIONAL METRICS

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