



Backtest #56675 · LPG · EVO_EVOEVOEVOE_v1822

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1822 strategy generated a 38.21% ROI on LPG, yet the statistical significance is negligible due to only three executed trades. While a 66.7% win rate and 1.07 Sharpe ratio suggest positive momentum, the 21.52% maximum drawdown indicates high volatility risk not captured by small samples. Relying on this data for live deployment is premature given the lack of robustness against market regime shifts. We must expand the historical sample size before validating this logic in current market conditions. Next, run a multi-year backtest on the same parameters to verify consistency.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03