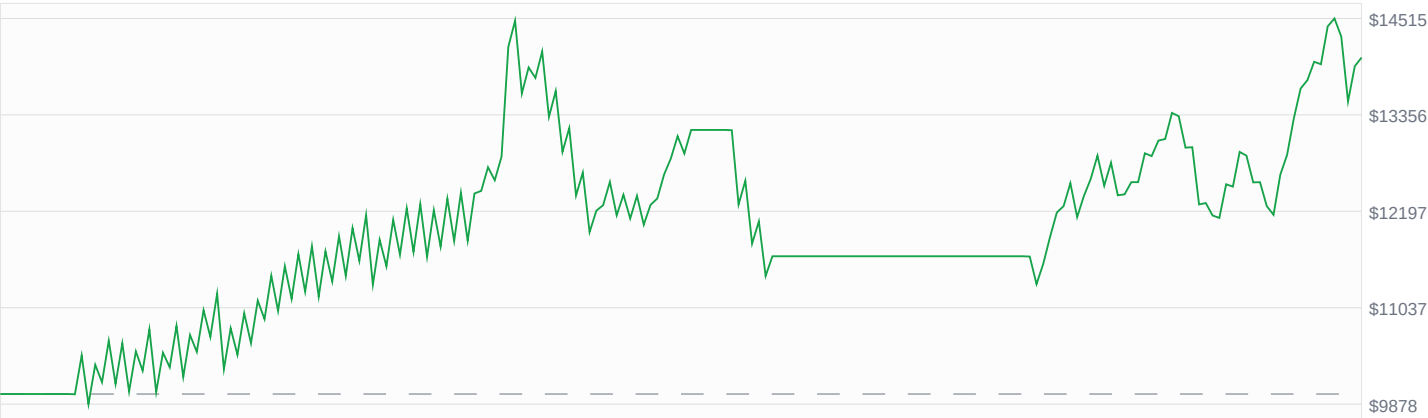




Backtest #37965 · LPG · EVO_EVOEVOEVOE_v788

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO strategy on LPG delivered a 40% return with a 1.10 Sharpe, yet the 66% win rate is statistically unreliable given only three trades. A 21% drawdown on such a small sample indicates high variance rather than sustained alpha, and the results likely reflect luck rather than robust logic. Expanding the sample through longer historical testing or adding filters for volatility regimes is required before deployment. Until the strategy demonstrates consistency across larger datasets, treat this performance as a hypothesis rather than a confirmed edge.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47