



Backtest #53492 · LPG · EVO_EVOEVOEVOE_v2088

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2088 strategy delivered a 41.35% ROI on LPG with a respectable 1.13 Sharpe, yet the 21.82% drawdown highlights extreme fragility. With only three total trades, the statistical significance is negligible, rendering the 66.7% win rate and +41.35% return potentially lucky rather than robust. The limited sample size prevents reliable confidence in the alpha, suggesting the edge may not survive out-of-sample testing. Next, expand the backtest window to accumulate at least one hundred trades before deploying live capital. This will validate whether the signal logic holds under varied market conditions.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63