



Backtest #55476 · LPG · EVO_EVOEVOEVOE_v2238

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 strategy on LPG delivered a 41.35% return, yet the sample of only three trades creates a statistically fragile foundation that cannot support institutional deployment. While the 1.13 Sharpe ratio suggests reasonable risk-adjusted performance, a 21.82% drawdown alongside a 66.7% win rate indicates high volatility and potential overfitting to noise rather than robust alpha. We must treat these results as preliminary signals rather than confirmed edge until the strategy survives a larger, out-of-sample validation. The immediate next step is expanding the parameter space and re-running the backtest on a longer historical window to validate the consistency of the entry logic. This cautious approach ensures we do not confuse luck with a replicable trading

ADDITIONAL METRICS

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