



Backtest #56258 · LPG · EVO_EVOEVOEVOE_v538

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, but the sample size of three trades severely limits statistical confidence in the 66.7% win rate and 1.13 Sharpe ratio. While the profit factor suggests a viable edge, a 21.82% drawdown indicates significant volatility risk that could erode gains during extended adverse moves. The results are likely overfitted to recent noise rather than a robust market regime, making generalization dangerous at this stage. We must expand the backtest horizon to hundreds of trades to validate the strategy's consistency before live deployment.

ADDITIONAL METRICS

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