



Backtest #51136 · LPG · EVO_EVOEVOEVOE_v539

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO strategy on LPG generated a +36.29% return, but the 21.82% drawdown with only three trades severely undermines statistical significance. A Sharpe ratio of 1.04 suggests marginal risk-adjusted performance given the high volatility and limited sample size, making the results likely an outlier rather than a repeatable edge. While entry precision was adequate, the lack of diversification and insufficient trade frequency prevent any reliable inference about strategy robustness. The next step is to run a walk-forward analysis with at least 100 simulated trades to validate if this alpha persists beyond random noise.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73