



Backtest #49456 · LPG · EVO_EVOEVOEVOE_v1834

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO strategy on LPG delivered a 42.10% return, yet a win rate of 66.7% across only three trades offers negligible statistical confidence and exposes significant sample bias. The 21.82% maximum drawdown is alarming given the low trade volume, suggesting the strategy may be overfit to a specific volatility regime rather than capturing robust alpha. While the Sharpe ratio of 1.14 indicates reasonable risk-adjusted performance, the scarcity of data points prevents a reliable assessment of tail risk or drawdown duration. A concrete next step is to expand the historical lookback period and test across multiple correlated energy assets to validate if these results generalize beyond this singular observation.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40