



Backtest #52472 · LPG · EVO_EVOEVOEVOE_v2307

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 generated a 41.35% return with a 66.7% win rate, yet the sample size of only three trades renders these statistical metrics unreliable for institutional deployment. A 21.82% maximum drawdown suggests significant volatility exposure that could easily spiral without the diversification of additional data points. While the high Sharpe ratio of 1.13 indicates potential efficiency, it is statistically insignificant given the extreme scarcity of historical observations. We must avoid overfitting to this noise and instead execute a live simulation with a tighter stop-loss structure to validate the edge. The primary next step is to run a walk-forward analysis on expanded data to confirm if the alpha persists outside this

ADDITIONAL METRICS

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