



Backtest #55777 · LPG · EVO_EVOEVOEVOE_v2279

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 21.82% drawdown and mere three trades reveal severe overfitting and statistical noise. A Sharpe ratio of 1.13 looks deceptively healthy without the volume needed to validate its robustness against market regime shifts. We lack confidence in these results given the tiny sample size, which is insufficient to distinguish skill from luck in LPG's volatile structure. The next step is to backtest the same logic over a wider historical window and across related energy assets to filter out curve-fitting artifacts.

ADDITIONAL METRICS

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