



Backtest #48084 · LPG · EVO_EVOEVOEVOE_v1726

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_EVOEVOEVOE_v1726 strategy on LPG delivered a 42.10% ROI with a 1.14 Sharpe ratio, driven by a high win rate of 66.7% across only three trades. This performance appears driven by extreme luck rather than statistical robustness, as a sample size of three trades cannot reliably predict future behavior or account for regime shifts. The 21.82% maximum drawdown highlights significant volatility, suggesting the strategy lacks sufficient risk controls for live deployment. We must expand the test window or adjust parameters to validate if the alpha persists beyond this narrow sample. The next step is to run a stress test on 2024 data to assess robustness before any capital allocation.

ADDITIONAL METRICS

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