



Backtest #49838 · LPG · EVO_EVOEVOEVOE_v1852

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_v1852 strategy on LPG delivered a +42.1% ROI with a 66.7% win rate, yet the 21.82% drawdown highlights extreme vulnerability given only three trades. A Sharpe of 1.14 suggests acceptable risk-adjusted returns, but such a small sample size renders the statistical confidence insufficient to validate the edge or rule out random luck. The strategy likely suffered from overfitting or parameter optimization on noise, failing to generalize beyond this specific backtest window. Before deployment, we must expand the testing horizon and introduce walk-forward analysis to confirm robustness.

ADDITIONAL METRICS

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