



Backtest #51320 · LPG · EVO_EVOEVOEVOE_v1841

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1841 backtest on LPG shows a 36.29% ROI with a 66.7% win rate, but a Sharpe of 1.04 and 21.82% drawdown suggest overfitting rather than robust alpha. Only three trades executed makes statistical significance negligible, rendering the performance unreliable for live deployment. The high return stems from concentration risk rather than a scalable edge in the LPG market. We must expand the sample size before committing capital to avoid catastrophic drawdowns during regime shifts. Next, run a walk-forward analysis on the last two years of data to validate if the edge persists outside the training window.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73