



Backtest #51200 · LPG · EVO_EVOEVOEVOE_v581

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_v581 strategy generated a 36.29% ROI on LPG, but the 66.7% win rate relies on only three trades, which renders the Sharpe ratio of 1.04 statistically unreliable. A maximum drawdown of 21.82% suggests significant volatility exposure that the limited sample size fails to fully capture, indicating potential overfitting to specific market conditions. We must treat these results as a hypothesis rather than a validated edge until the strategy processes a broader dataset to confirm robustness across different regimes. The next step is to expand the backtest window and introduce walk-forward analysis to validate performance consistency before any live deployment.

ADDITIONAL METRICS

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