



Backtest #47636 · LPG · EVO_EVOEVOEVOE_v859

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_v859 backtest on LPG shows a +42.10% ROI, but the strategy executed only three trades, rendering the 66.7% win rate statistically insignificant. While the Sharpe ratio of 1.14 suggests decent risk-adjusted returns, the 21.82% maximum drawdown indicates high volatility during the limited sample period. We cannot reliably generalize performance from such a small dataset, as a few outlier trades disproportionately influence the equity curve. The next step is to run a walk-forward analysis with expanded parameters to validate robustness before considering live deployment. This approach will help determine if the edge is genuine or merely a result of overfitting to a narrow historical window.

ADDITIONAL METRICS

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