



Backtest #46608 · LPG · EVO_EVOEVOEVOE_v1822

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_v1822 strategy on LPG generated a 42.1% ROI with a 1.14 Sharpe ratio, but the 21.8% max drawdown and mere three trades severely limit statistical significance. The high win rate of 66.7% appears driven by low frequency rather than robustness, raising concerns about overfitting to recent noise. Without a larger sample size, the strategy lacks the confidence needed for institutional deployment under varying market regimes. The next step is to run a walk-forward analysis on expanded historical data to validate edge stability before live execution.

ADDITIONAL METRICS

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