



Backtest #47203 · LPG · EVO_EVOEVOEVOE_v834

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v834 strategy generated a 42.10% ROI on LPG with a 66.7% win rate, yet the 21.82% drawdown and low Sharpe ratio of 1.14 indicate high volatility relative to returns. With only three executed trades, the statistical significance is negligible, making the positive performance potentially a result of overfitting rather than a robust edge. The strategy lacks sufficient trade frequency to validate its risk-adjusted metrics under varied market conditions. We must expand the sample size by running a walk-forward analysis on a longer historical period to confirm stability before deployment.

ADDITIONAL METRICS

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