



Backtest #47961 · LPG · EVO_EVOEVOEVOG_v1680

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_EVOEVOEVOG_v1680 strategy on LPG generated a +42.10% return, yet the statistical validity is critically compromised by only three executed trades. A 21.82% drawdown relative to this limited sample size suggests high volatility rather than measured risk, rendering the 1.14 Sharpe ratio unreliable for institutional deployment. While the 66.7% win rate indicates potential edge, the narrow data window prevents meaningful confidence intervals or robustness verification. Re-running a parameterized walk-forward analysis with expanded lookback periods is the necessary next step to validate performance before live allocation.

ADDITIONAL METRICS

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