



Backtest #52927 · LPG · EVO_EVOEVOEVOE_v1880

ROI

+41.35%

Sharpe

1.13

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1880 strategy on LPG generated a 41.35% ROI, but the 21.82% drawdown and only three trades reveal severe instability and high variance. With such a low sample size, the 66.7% win rate and 1.13 Sharpe ratio lack statistical confidence and likely overfit to this specific period. The success hinges on timing rather than robust edge, making the results unreliable for live deployment without further validation. You must expand the backtest window and stress-test against different market regimes to confirm if this approach is scalable.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63