



Backtest #35650 · LPG · EVO_EVOEVOEVOE_v2164

ROI

+44.16%

Sharpe

1.17

Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2164 backtest on LPG shows a 44.16% return with a 66.7% win rate, yet the high volatility suggests overfitting to a tiny sample of only three trades. A Sharpe ratio of 1.17 is respectable, but the 21.86% drawdown indicates significant risk exposure that could easily reverse in live markets. Statistical confidence is critically low, rendering these metrics unreliable as a standalone performance guarantee. We must expand the dataset or apply walk-forward analysis to validate robustness before deployment.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73