



Backtest #50701 · LPG · EVO_EVOEVOEVOE_v2132

ROI

+36.29%

Sharpe

1.04

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2132 strategy on LPG generated a 36.29% ROI with a 1.04 Sharpe ratio, yet the statistical validity is critically weak due to only three executed trades. A 21.82% maximum drawdown alongside a 66.7% win rate suggests high volatility rather than robustness, making the performance unreliable for institutional deployment. Expanding the sample size through walk-forward analysis is the necessary next step to confirm whether the strategy captures genuine alpha or merely overfits to a narrow data window. Without additional historical validation, these metrics should not inform live capital allocation decisions.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73