



Backtest #49685 · LPG · EVO_EVOEVOEVOE_v624

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_v624 strategy delivered a 42.1% ROI with a 1.14 Sharpe ratio, yet the 21.82% drawdown on only 3 trades reveals severe statistical fragility. A win rate of 66.7% is meaningless without volume, creating a high risk of overfitting rather than genuine alpha. We cannot trust these metrics until we validate robustness across significantly more market cycles. The immediate next step is to backtest LPG using a rolling window approach to verify if performance persists beyond this small sample size.

ADDITIONAL METRICS

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