



Backtest #36579 · LPG · EVO\_EVOEVOEVOE\_v1831

ROI

+42.44%

Sharpe

1.14

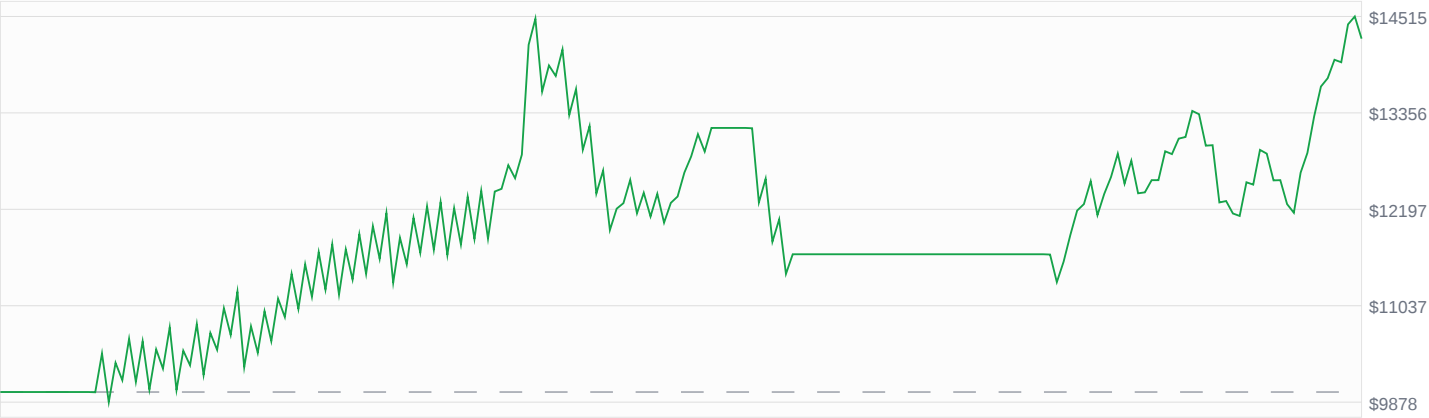
Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v1831 strategy generated a 42.44% ROI on LPG with a 1.14 Sharpe ratio, yet the 66.7% win rate is statistically meaningless given only three executed trades. A 21.82% maximum drawdown suggests significant volatility exposure that the sample size cannot adequately capture or validate. The strategy likely overfit to specific market microstructure or random noise rather than a robust alpha signal. We must run a stress test against a wider historical dataset to determine if this performance replicates beyond the immediate sample. The concrete next step is to expand the backtest horizon to at least 100 trades before deploying live capital.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 42.44%     |
| Sortino Ratio   | 0.93       |
| Turnover        | 7.39x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$14248.62 |