



Backtest #37502 · LPG · EVO_EVOEVOEVOE_v1823

ROI

+40.67%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1823 strategy generated a 40.67% ROI on LPG with a respectable 1.10 Sharpe ratio, but the 3-trade sample size creates severe statistical noise that invalidates any confidence in these metrics. A 21.82% maximum drawdown combined with a 66.7% win rate suggests a high-variance approach prone to single large losses rather than consistent alpha generation. The results likely reflect overfitting to a specific historical period rather than a robust edge in the market. We must reject this strategy for live capital until we expand the parameter space and validate performance across multiple decades of data.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87