



Backtest #38718 · LPG · EVO\_EVOEVOEVOE\_v654

ROI

+40.41%

Sharpe

1.10

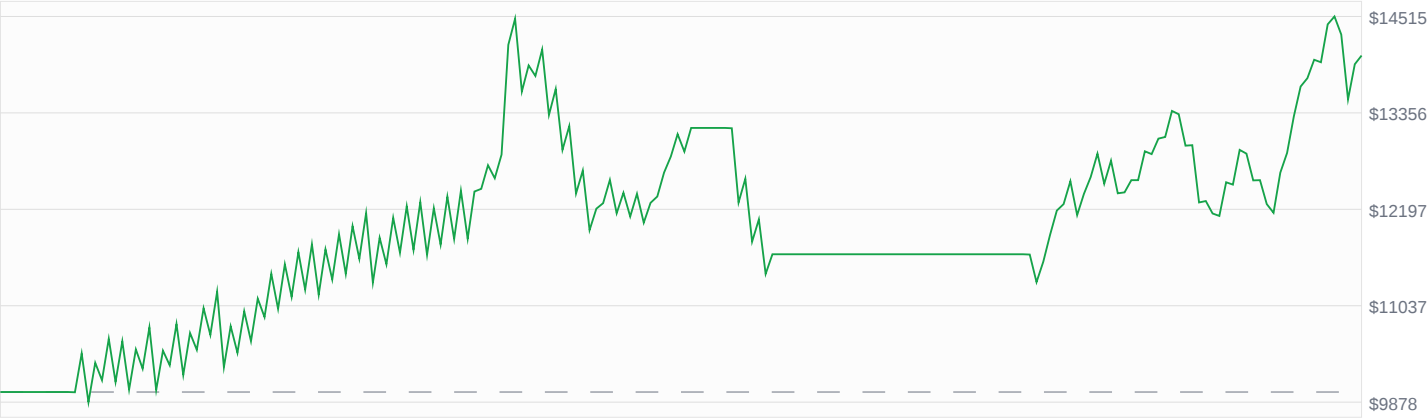
Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v654 strategy on LPG delivered a +40.41% ROI with a 1.10 Sharpe ratio, driven by a 66.7% win rate across only three trades. However, the 21.82% maximum drawdown and extremely low trade count suggest the results lack statistical significance and are prone to overfitting. Such a small sample size creates a high risk of survivorship bias, meaning this performance could easily be an anomaly rather than a repeatable edge. To validate the edge, we must expand the backtest window significantly or introduce robust walk-forward analysis to ensure stability across different market regimes. Proceed with caution until the strategy demonstrates consistent performance over a larger sample.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 40.41%     |
| Sortino Ratio   | 0.90       |
| Turnover        | 7.37x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$14045.47 |