



Backtest #45059 · LPG · EVO_EVOEVOEVOE_v2220

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_v2220 strategy generated a 40.41% ROI on LPG, yet the sample size of only three trades renders the 66.7% win rate statistically insignificant. A 21.82% drawdown despite a 1.10 Sharpe ratio suggests the returns are driven by low-frequency, high-impact moves rather than consistent execution. We cannot validate the robustness of the signal logic without expanding the test horizon to include varying market regimes. Prioritize running a walk-forward analysis on the last 500 bars to assess parameter stability before considering live deployment. This approach will reveal if the strategy relies on overfitting to the initial noise or possesses genuine predictive power.

ADDITIONAL METRICS

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