



Backtest #34079 · LPG · EVO_EVOEVOEVOE_v865

ROI

+39.93%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v865 strategy on LPG delivered a +39.93% ROI with a 1.10 Sharpe ratio, yet the statistical significance is negligible given only three trades. A 66.7% win rate cannot be trusted without a larger sample, and the 21.86% maximum drawdown suggests vulnerability to volatility that a tiny dataset fails to capture. The high return likely stems from a few oversized winners rather than consistent edge, making the strategy prone to overfitting. We must expand the backtest horizon to at least 50–100 trades before deploying live capital. The next step is to run a new simulation with adjusted entry filters to validate performance robustness.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51