



Backtest #38361 · LPG · EVO_EVOEVOEVOG_v503

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_EVOEVOEVOG_v503 strategy on LPG delivered a 40.41% return with a robust 66.7% win rate, yet the 21.82% drawdown and meager three trades indicate severe under-sampling. A Sharpe ratio of 1.10 confirms positive risk-adjusted returns, but the statistical confidence is critically low given the tiny sample size. The model likely failed to capture intraday volatility patterns or suffered from overfitting to a narrow price range. Next, expand the backtest to a minimum of 500 trades by adjusting the time interval or lookback period to validate these metrics.

ADDITIONAL METRICS

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