



Backtest #38467 · LPG · EVO_EVOEVOEVOE_v807

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 strategy on LPG generated a +40.41% return with a 1.10 Sharpe ratio, yet the 21.82% drawdown and only three executed trades critically undermine statistical significance. While the win rate of 66.7% indicates effective entry timing, the low trade frequency suggests overfitting or insufficient market liquidity for this specific timeframe. Relying on such a sparse sample size creates a high risk of false positives that do not translate to live market conditions. You must run a longer historical backtest or optimize entry parameters to increase trade volume before deploying real capital. The current performance is promising but statistically unconvincing without a larger sample of trades.

ADDITIONAL METRICS

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