



Backtest #37919 · LPG · EVO_EVOEVOEVOE_v774

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_v774 strategy on LPG generated a +40.41% ROI with a 66.7% win rate, yet the sample size of only three trades renders these figures statistically insignificant. The 21.82% maximum drawdown exposes substantial volatility that the high Sharpe ratio fails to fully capture without broader data. This result reflects overfitting risk rather than robust predictive power, as performance is driven by a minimal event set. We must expand the test period or adjust parameters to validate if this alpha persists under varied market conditions before deployment.

ADDITIONAL METRICS

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