



Backtest #38418 · LPG · EVO_EVOEVOEVOE_v522

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_v522 strategy generated a +40.41% ROI on LPG with a 1.10 Sharpe ratio, but the 21.82% drawdown and mere three trades reveal severe statistical overfitting. A sample size of three executions cannot support a 66.7% win rate, making the results unreliable for live deployment. While the profit factor appears attractive, the high volatility risk outweighs the potential reward without further validation. You must run a longer backtest period or adjust entry filters to generate enough trade history before risking real capital.

ADDITIONAL METRICS

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