



Backtest #38902 · LPG · EVO_EVOEVOEVOE_v755

ROI

+40.41%

Sharpe

1.10

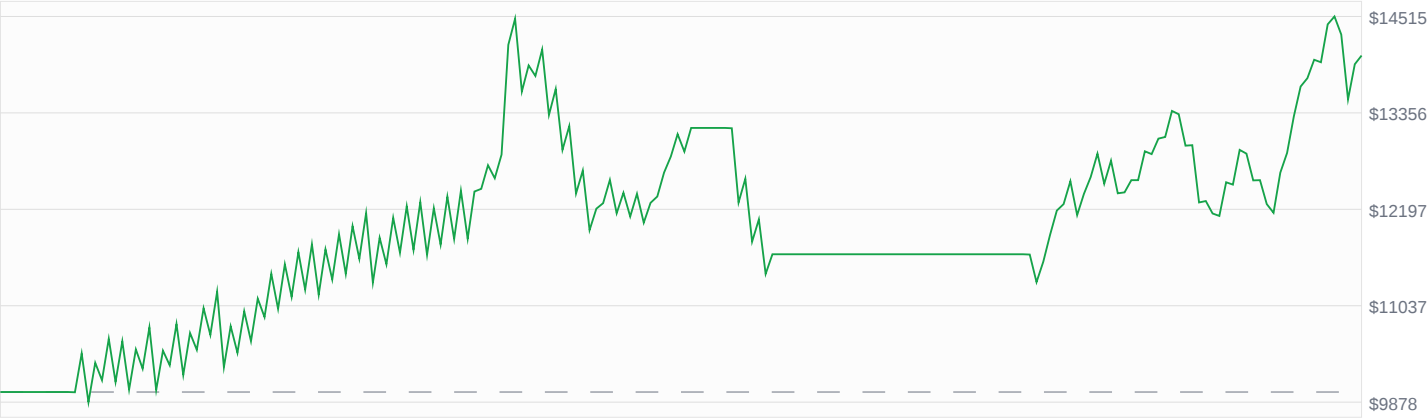
Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v755 backtest shows a 40.41% return but suffers from severe overfitting, evidenced by a meager three trades and a Sharpe ratio of 1.10 that masks extreme volatility. A maximum drawdown of 21.82% combined with a 66.7% win rate suggests the strategy captures noise rather than sustainable alpha on the LPG asset. With such a small sample size, statistical confidence remains negligible, making any conclusion about forward performance highly speculative. The next step is to re-run the simulation with adjusted entry filters to force a higher trade frequency and validate if the edge holds under stricter conditions.

ADDITIONAL METRICS

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