



Backtest #53795 · LPG · EVO_EVOEVOEVOE_v1705

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1705 strategy on LPG delivered a 41.35% ROI with a 1.13 Sharpe, yet the 21.82% drawdown and only three trades reveal severe sample size risk. The limited trade count prevents statistical significance, rendering the 66.7% win rate and high returns unreliable indicators of future performance. While the profit factor suggests edge, the strategy likely overfitted to specific volatility regimes during this short window. We must expand the backtest horizon to capture multiple market cycles before deploying capital.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63