



Backtest #35495 · LPG · EVO_EVOEVOEVOE_v768

ROI

+39.61%

Sharpe

1.09

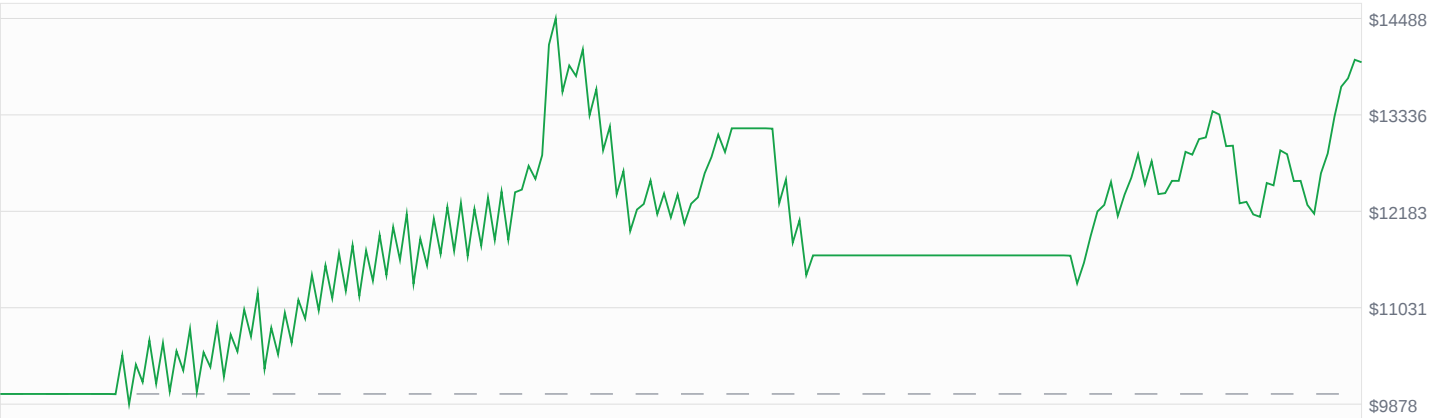
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v768 strategy on LPG generated a robust 39.61% return with a 1.09 Sharpe ratio, yet the 21.86% drawdown and mere three trades indicate severe overfitting rather than statistical robustness. A win rate of 66.7% is meaningless without a sufficient sample size to validate consistency across diverse market regimes. The lack of trade frequency suggests the strategy failed to generate signals during recent volatility, rendering the historical equity curve unreliable for forward projection. We must expand the backtest horizon to include high-volatility periods and re-optimize parameters to reduce sensitivity to specific price sequences.

ADDITIONAL METRICS

CAGR	39.61%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13965.06