



Backtest #38489 · LPG · EVO_EVOEVOEVOE_v551

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v551 strategy generated a 40.41% return on LPG with a 1.10 Sharpe ratio, yet the 21.82% maximum drawdown and only three trades reveal severe overfitting risks rather than statistical significance. Such a low trade count provides insufficient sample size to validate the 66.7% win rate, making the observed profitability potentially a result of curve fitting rather than genuine edge. The high volatility suggests the entry logic lacks robustness against sudden market reversals, which is dangerous for live deployment without further constraints. Consequently, the most critical next step is to expand the lookback period and reduce position sizing to test whether this performance persists under broader market conditions. This approach

ADDITIONAL METRICS

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