



Backtest #49481 · LPG · EVO_EVOEVOE_v795

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v795 strategy on LPG shows a 42.1% return with a 66.7% win rate, yet the 21.8% drawdown and single-digit trade count reveal severe overfitting. A Sharpe of 1.14 is misleading here because three trades cannot support statistical confidence for live deployment. The equity curve likely lacks robustness, as a 70% win rate with only three outcomes usually indicates curve-fitting rather than alpha. You must expand the sample size to at least fifty trades before validating this logic against live market conditions. The immediate next step is to re-run the test with wider parameter ranges to check for optimization bias.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40