



Backtest #40326 · LPG · EVO_EVOEVOEVOE_v1909

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_v1909 strategy generated a +40.41% ROI on LPG with a 1.10 Sharpe ratio, yet the 21.82% maximum drawdown and single-digit trade count reveal severe overfitting risk. A 66.7% win rate from only three trades lacks statistical significance and cannot reliably predict future performance across different market regimes. We must expand the sample size by running out-of-sample tests on extended historical data to validate if the alpha persists beyond this narrow window. The next step is to re-optimize entry filters to reduce drawdown volatility before live deployment. This approach ensures robustness rather than chasing a fragile, high-variance signal.

ADDITIONAL METRICS

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