



Backtest #46925 · LPG · EVO_EVOEVOEVOG_v485

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_EVOEVOEVOG_v485 strategy on LPG delivered a 42.10% return with a 1.14 Sharpe ratio, yet the statistical validity is critically weak due to only three executed trades. While the 66.7% win rate and moderate 21.82% drawdown suggest potential edge, the small sample size makes these metrics highly unstable and prone to overfitting noise rather than capturing true market alpha. The strategy lacks sufficient robustness to generalize, as a single outlier trade could drastically alter the reported performance figures. Before deploying live capital, you must expand the test period or adjust parameters to generate at least 50 historical trades for meaningful confidence intervals.

ADDITIONAL METRICS

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