



Backtest #55863 · LPG · EVO_EVOEVOEVOE_v2424

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2424 backtest on LPG generated a 41.35% return with a 1.13 Sharpe ratio, yet the 66.7% win rate and 21.82% drawdown are statistically meaningless due to only three trades. Such a sparse sample size creates extreme overfitting risks where performance metrics lack robustness and cannot confirm strategy viability under live conditions. While the final capital grew to \$14,139.63, the lack of trade frequency prevents reliable assessment of risk-adjusted returns across different market regimes. The immediate next step is to expand the test window or adjust entry filters to generate at least fifty trades before deploying real capital.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63