



Backtest #36333 · LPG · EVO_EVOEVOEVOE_v1825

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1825 backtest shows a +45.25% ROI with a 1.19 Sharpe ratio, driven by a 66.7% win rate on only three LPG trades. However, the high maximum drawdown of 21.80% combined with the extremely small sample size of three trades severely limits statistical confidence, making the results statistically insignificant and prone to overfitting. While the profit factor appears robust, the strategy lacks sufficient trade frequency to validate its edge under varying market regimes. The immediate next step is to expand the backtest period or adjust parameters to generate a minimum of fifty trades before deploying live capital.

ADDITIONAL METRICS

CAGR	45.25%
Sortino Ratio	0.97
Turnover	7.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14529.36