



Backtest #38550 · LPG · EVO_EVOEVOEVOE_v583

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_v583 strategy generated 40.41% returns on LPG with a 1.10 Sharpe, yet only three trades produced this outcome. Such a small sample size renders the 66.7% win rate and 21.82% drawdown statistically unreliable and prone to overfitting. While the positive ROI suggests potential, the lack of trade frequency prevents confirmation of robustness across different market regimes. You must expand the backtest window or adjust parameters to generate a statistically significant sample before considering live deployment.

ADDITIONAL METRICS

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