



Backtest #57461 · LPG · EVO_EVOEVOEVOE_v1833

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1833 backtest on LPG shows a 46.76% ROI with a 1.23 Sharpe ratio, driven by a 66.7% win rate across only three trades. This high profitability is statistically meaningless given the tiny sample size, as the strategy could easily fail with the next few signals. The 20.33% maximum drawdown indicates significant volatility risk that the current performance metrics mask. You must expand the backtest to include more historical data or reduce position sizing to validate the edge. Without a larger dataset, the reported returns are merely noise rather than a reliable trading signal.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80