



Backtest #38755 · LPG · EVO_EVOEVOEVOE_v682

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 LPG EVO_EVOEVOEVOE_v682 backtest shows a 40.41% ROI on only three trades, creating a dangerously low sample size that renders statistical significance near zero. While the 66.7% win rate and 1.10 Sharpe suggest competence, a 21.82% drawdown indicates high volatility exposure typical of small-sample anomalies rather than robust strategy performance. The result is likely a survivorship bias rather than a repeatable edge, making the final capital of \$14,045.47 an unreliable benchmark for live deployment. A rigorous next step is expanding the test across 50+ historical market regimes to validate whether this return persists beyond a lucky outlier.

ADDITIONAL METRICS

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