



Backtest #47178 · LPG · EVO_EVOEVOEVOE_v586

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v586 backtest on LPG shows a robust 42.10% ROI but reveals a critical flaw: the strategy executed only three trades to generate this return, meaning the statistical significance is negligible. A 21.82% drawdown and a Sharpe ratio of 1.14 suggest the system is highly volatile rather than consistently profitable. With such a small sample size, the high win rate of 66.7% is likely a statistical anomaly rather than a reproducible edge. You must validate the signal logic on a wider dataset or adjust entry filters to increase trade frequency before deploying capital.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40