



Backtest #47571 · LPG · EVO_EVOEVOEVOE_v683

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_v683 backtest on LPG shows a +42.10% ROI, but the sample of only three trades creates severe statistical noise, rendering the 1.14 Sharpe ratio and 66.7% win rate unreliable indicators of true alpha. A 21.82% drawdown suggests significant volatility exposure that is not yet risk-adjusted against the limited data points observed. Until we expand the sample size to validate consistency across different market regimes, these metrics remain speculative rather than predictive of future performance. The next step is to run a forward test or extend the lookback period to gather sufficient trade history for a robust confidence interval.

ADDITIONAL METRICS

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