



Backtest #52958 · LPG · EVO_EVOEVOEVOE_v1888

ROI

+41.35%

Sharpe

1.13

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1888 backtest on LPG generated a 41.35% return with a 1.13 Sharpe ratio, yet the strategy executed only three trades. Such a limited sample size renders the 66.7% win rate statistically insignificant and exposes the model to severe overfitting risks. The sharp 21.82% drawdown suggests high volatility sensitivity that likely distorted performance metrics during the simulation. To validate the strategy, you must expand the dataset with more historical periods or introduce random walk tests to confirm robustness. Without a larger sample, these results remain anecdotal rather than indicative of reliable alpha generation.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63