



Backtest #32799 · LPG · EVO_EVOEVOEVOE_v2039

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2039 backtest on LPG shows a +39.93% ROI with a 1.10 Sharpe ratio, yet the 21.86% drawdown and mere three trades critically undermine statistical validity. While the 66.7% win rate suggests potential edge, the tiny sample size prevents any reliable inference on strategy robustness or risk-adjusted performance. We must expand the test horizon or adjust parameters to generate sufficient trade frequency before deploying live capital. Without more data, this result remains an anomaly rather than a proven alpha source.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51