



Backtest #35022 · LPG · EVO_EVOEVOEVOE_v1694

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 39.93 percent return on LPG via EVO_EVOEVOEVOE_v1694 is statistically meaningless, as only three trades provide zero confidence in the 1.10 Sharpe or 66.7 percent win rate. The 21.86 percent drawdown is unacceptable relative to the sample size, indicating severe path dependency rather than robust edge. This backtest fails institutional risk standards because the metrics are artifacts of a tiny, non-representative dataset. You must extend the simulation to at least 100 trades across multiple market regimes before evaluating any strategy parameters.

ADDITIONAL METRICS

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