



Backtest #51953 · LPG · EVO_EVOEVOEVOE_v874

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v874 backtest on LPG shows a 36.29% return with a 66.7% win rate, but the 21.82% drawdown and low Sharpe of 1.04 signal poor risk-adjusted performance. With only three trades, the sample size is statistically insignificant, meaning the equity curve is too noisy to trust the results. The strategy likely failed to filter out low-probability volatility spikes, leading to oversized losses relative to gains. You must expand the test period or increase trade frequency to validate edge before deploying live capital.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73