



Backtest #55746 · LPG · EVO_EVOEVOE_v2195

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v2195 backtest on LPG shows a +41.35% return with a Sharpe ratio of 1.13, yet the 66.7% win rate and 21.82% drawdown are statistically insignificant due to only three total trades. This sample size creates high variance risk, meaning the results likely reflect random noise rather than a robust edge. The strategy generates high returns per trade but suffers from low frequency, which prevents reliable risk-adjusted performance validation. You must increase sample size via parameter optimization or extended lookback periods before deploying live capital.

ADDITIONAL METRICS

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