



Backtest #23747 · LPG · EVO_EVOEVOEVOE_v1814

ROI	Sharpe	Win Rate	Max Drawdown
+24.95%	0.94	66.7%	-28.96%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for LPG under the EVO_EVOEVOEVOE_v1814 strategy delivered a +24.95% ROI with a Sharpe ratio of 0.94 and a 66.7% win rate, suggesting reasonably efficient risk-adjusted returns. However, the sample size of only three trades is critically insufficient to establish statistical confidence or rule out outlier bias. The 28.96% max drawdown is disproportionately high relative to the equity growth, indicating significant volatility risk that a larger sample might attenuate. While the current metrics look promising on the surface, the strategy needs extensive walk-forward testing across multiple market regimes to validate robustness. I recommend re-running the backtest with a longer historical window and expanding the trade sample

ADDITIONAL METRICS

CAGR	24.95%
Sortino Ratio	0.74
Turnover	7.35x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12498.91