



Backtest #33371 · LPG · EVO_EVOEVOEVOG_v496

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 backtest for LPG under strategy EVO_EVOEVOEVOG_v496 shows a promising 39.93% ROI and a 1.10 Sharpe, driven by a 66.7% win rate, yet the sample of only three trades renders these statistics statistically insignificant. The 21.86% maximum drawdown highlights substantial volatility risk that is difficult to contextualize without a larger dataset. We must treat this result as a hypothesis rather than a confirmed edge until the strategy is stress-tested on extended historical data. The immediate next step is to run a forward-optimized backtest with a minimum of 100 trades to validate the robustness of these performance metrics.

ADDITIONAL METRICS

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