



Backtest #53659 · LPG · EVO_EVOEVOEVOE_v2318

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_EVOEVOEVOE_v2318 backtest on LPG shows a +41.35% ROI and a 66.7% win rate, driven by three high-impact trades. However, the statistical sample size of only three trades severely limits confidence, as the 21.82% max drawdown could easily be an outlier rather than a structural risk. The 1.13 Sharpe ratio suggests decent risk-adjusted returns, but the low trade count prevents reliable assessment of strategy robustness. Next, expand the sample by running a forward walk-forward analysis or increasing the lookback period to validate performance across more market regimes. This data supports the strategy conceptually but requires further validation before capital allocation.

ADDITIONAL METRICS

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