



Backtest #8345 · LPG · EVO_EVOEVOEVOE_v1771

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

This backtest on LPG shows a 24.95% ROI with a 0.94 Sharpe ratio and 66.7% win rate, but the sample size of only three trades renders statistical confidence negligible. A 28.96% max drawdown relative to gains is excessive, indicating poor risk-adjusted returns despite the positive ROI. The strategy may be overfitting to short-term price action rather than capturing structural market inefficiencies. Immediate next steps require expanding the test across multiple market regimes and increasing trade count to validate edge robustness. Until then, the results remain anecdotal and unsuitable for live deployment.

ADDITIONAL METRICS

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