



Backtest #9675 · LPG · EVO_EVOEVOEVOE_v1721

ROI

+24.95%

Sharpe

0.94

Win Rate

66.7%

Max Drawdown

-28.96%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

EVO_EVOEVOEVOE_v1721 captured a 24.95% return on LPG with a 66.7% win rate, yet the Sharpe of 0.94 and 28.96% drawdown signal inefficient risk-adjusted performance. The critical flaw is the sample size of only three trades, rendering these metrics statistically meaningless for institutional confidence. Without sufficient data, the observed alpha is indistinguishable from noise or survivorship bias. Immediate next step: expand the backtest period to capture full market cycles. Until then, treat this strategy as invalid 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