



Backtest #38453 · LPG · EVO_EVOEVOEVOE_v536

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v536 backtest on LPG shows a +40.41% return, yet the statistical validity is critically low due to only three trades executed. A win rate of 66.7% and a 1.10 Sharpe ratio appear promising, but the 21.82% maximum drawdown indicates severe vulnerability to adverse price movements. With such a minimal sample size, the results lack robustness and fail to confirm the strategy's true risk-adjusted performance. The next step is to run a new backtest expanding the parameter space or time horizon to validate if the edge is consistent.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47