



Backtest #39971 · LPG · EVO_EVOEVOEVOE_v1964

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 +40.41% ROI and 1.10 Sharpe ratio suggest strong initial momentum for the LPG EVO_EVOEVOEVOE_v1964 strategy. However, the 21.82% max drawdown is disproportionately high relative to the returns, indicating significant volatility risk. Statistical confidence is essentially zero with only three total trades, making the 66.7% win rate purely anecdotal rather than predictive. The sample size is far too small to distinguish skill from luck or validate the strategy's edge in live markets. The immediate next step is to extend the backtest to a minimum of one hundred trades to establish a statistically significant baseline before considering deployment.

ADDITIONAL METRICS

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