



Backtest #44199 · LPG · EVO_EVOEVOEVOE_v1804

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 backtest for the EVO_EVOEVOEVOE_v1804 strategy on LPG shows a robust 40.41% return, yet the statistical validity is critically compromised by only three trades. While the 66.7% win rate and 1.10 Sharpe ratio suggest a functional edge, a max drawdown of 21.82% exposes significant volatility risk that a minimal sample size cannot fully capture. The high return per trade indicates aggressive position sizing or outlier luck rather than a stable probabilistic advantage. We must execute a larger sample size test to verify if this performance scales beyond the initial lucky streak.

ADDITIONAL METRICS

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