



Backtest #46289 · LPG · EVO_EVOEVOEVOE_v2165

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_v2165 backtest on LPG shows strong returns, yet the strategy is statistically unreliable due to only three total trades. A 21.82% maximum drawdown indicates significant volatility exposure that requires immediate stress testing across multiple market regimes. While the 1.10 Sharpe ratio suggests favorable risk-adjusted returns, such a small sample size prevents any meaningful confidence in the win rate. You must run an out-of-sample forward test to validate performance before committing capital.

ADDITIONAL METRICS

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