



Backtest #40855 · LPG · EVO_EVOEVOEVOE_v2318

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2318 backtest on LPG shows a +40.41% ROI with a 66.7% win rate, yet the sample size of only three trades renders the statistical significance negligible. A 21.82% maximum drawdown coupled with a modest Sharpe ratio of 1.10 suggests high volatility relative to the short return horizon. This result is likely an outlier driven by a few winning positions rather than a robust alpha generation mechanism. We must expand the sample size before drawing any performance conclusions. The immediate next step is to run a stress test with increased slippage and transaction costs.

ADDITIONAL METRICS

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