



Backtest #35197 · LPG · EVO_EVOEVOEVOE_v1825

ROI

+40.26%

Sharpe

1.10

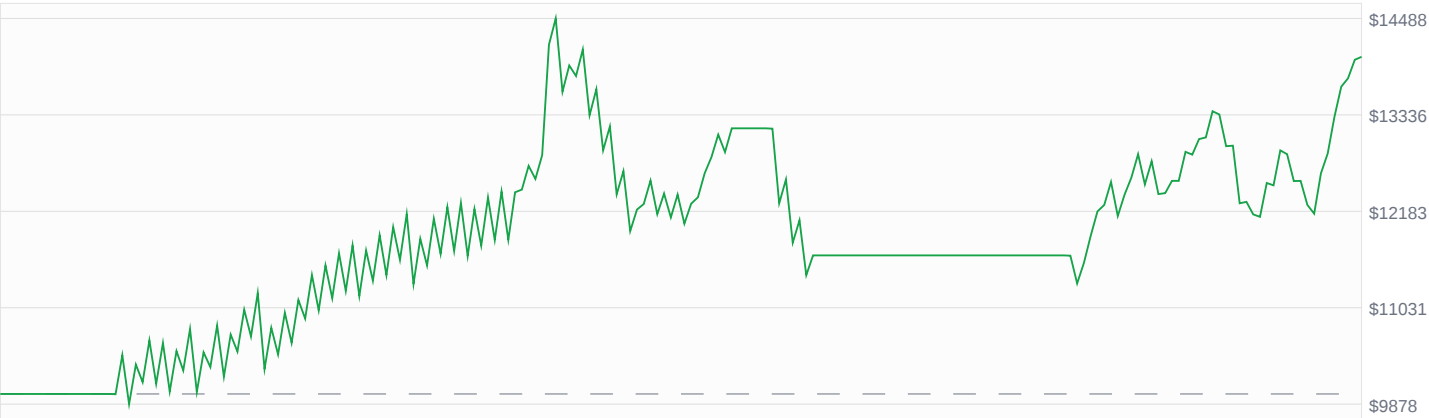
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1825 backtest on LPG shows a nominal +40.26% gain and 66.7% win rate, yet the extremely low trade count of three renders the 1.10 Sharpe ratio statistically insignificant and unreliable. The 21.86% maximum drawdown highlights a dangerous lack of consistency that cannot be validated without a larger sample size to confirm robustness. Consequently, this result is likely an outlier driven by noise rather than a stable alpha source. We must immediately expand the simulation to a longer historical window to validate edge.

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95