



Backtest #54996 · LPG · EVO_EVOEVOEVOE_v2056

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG EVO_EVOEVOEVOE_v2056 backtest shows strong alpha generation with a 41.35% return, yet the 3-trade sample size severely limits statistical confidence. A 66.7% win rate suggests robust directional accuracy, but a 21.82% drawdown indicates significant volatility exposure per trade. The high capital efficiency per signal is offset by the inability to verify strategy stability over different market regimes. We must expand the backtest horizon or reduce position sizing to validate if the positive expectancy holds under stress.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63