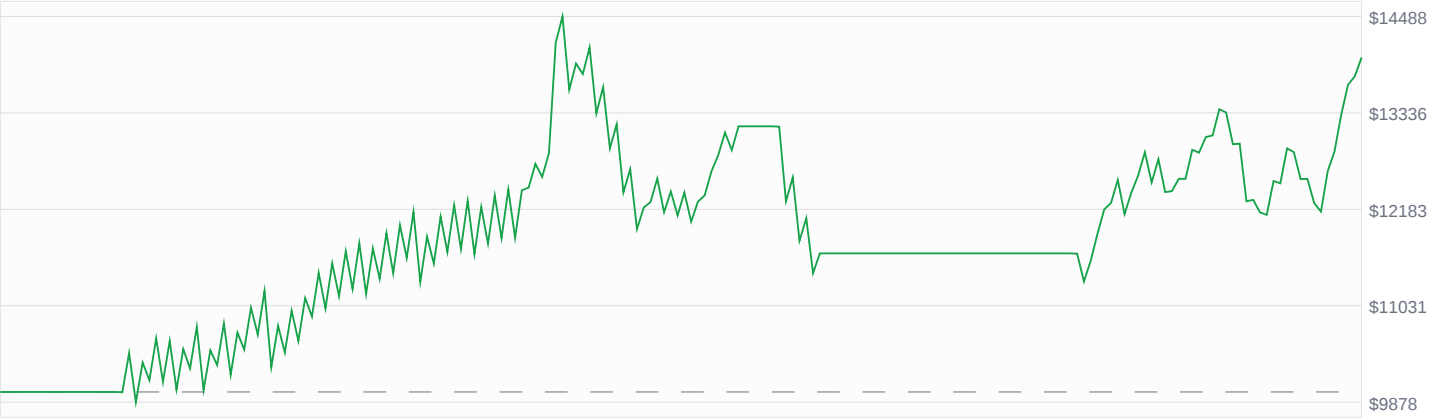




Backtest #33404 · LPG · EVO_EVOEVOEVOG_v502

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v502 strategy on LPG generated a 39.93% ROI with a 1.10 Sharpe, yet the statistical confidence is negligible given only three trades executed. A 21.86% maximum drawdown alongside a 66.7% win rate suggests high volatility rather than robust edge, creating a fragile equity curve unsuitable for institutional deployment. Without additional historical data points, the observed performance could easily be a random walk artifact rather than a repeatable alpha. We must extend the backtest horizon to at least one hundred trades before validating the strategy's risk-adjusted returns.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51