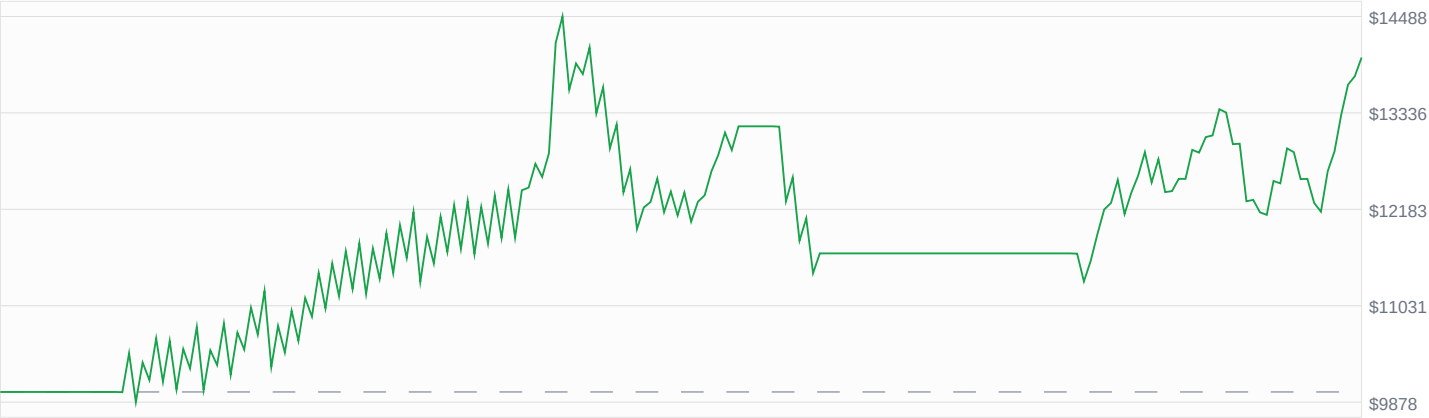




Backtest #33465 · LPG · EVO_EVOEVOEVOG_v514

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_v514 strategy on LPG generated a robust +39.93% ROI with a respectable Sharpe ratio of 1.10, yet the 21.86% maximum drawdown signals significant tail risk. A win rate of 66.7% is statistically insignificant given only three total trades, rendering the performance highly susceptible to noise rather than robust alpha. The sample size is critically low, preventing any reliable inference of the strategy's true expectancy or stability across different market regimes. Before deploying live capital, a comprehensive walk-forward analysis is required to validate whether these results represent a sustainable edge or a lucky anomaly.

ADDITIONAL METRICS

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