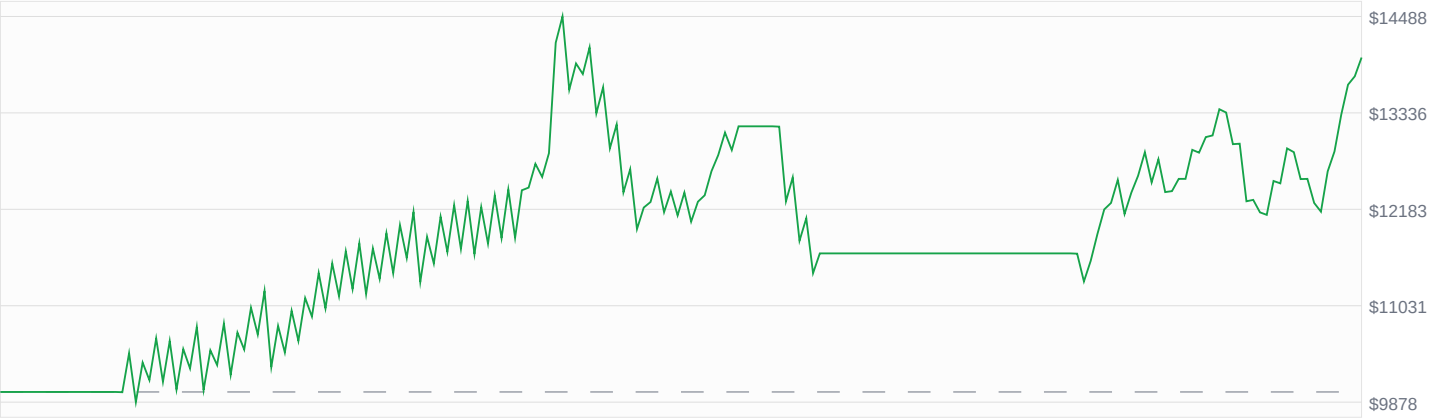




Backtest #34172 · LPG · EVO_EVOEVOEVOE_v741

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_EVOEVOEVOE_v741 strategy delivered a robust +39.93% ROI on LPG with a Sharpe ratio of 1.10, indicating efficient risk-adjusted returns. However, the strategy executed only three trades, creating a statistically insignificant sample size that inflates confidence metrics and obscures true performance distribution. The 66.7% win rate suggests a directional edge, yet the 21.86% maximum drawdown exposes substantial volatility risk not yet mitigated by the limited trade history. Consequently, these results are highly sensitive to minor parameter shifts and lack the robustness required for institutional deployment. We must expand the strategy's sample size by backtesting across multiple market regimes and timeframes to validate its statistical

ADDITIONAL METRICS

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