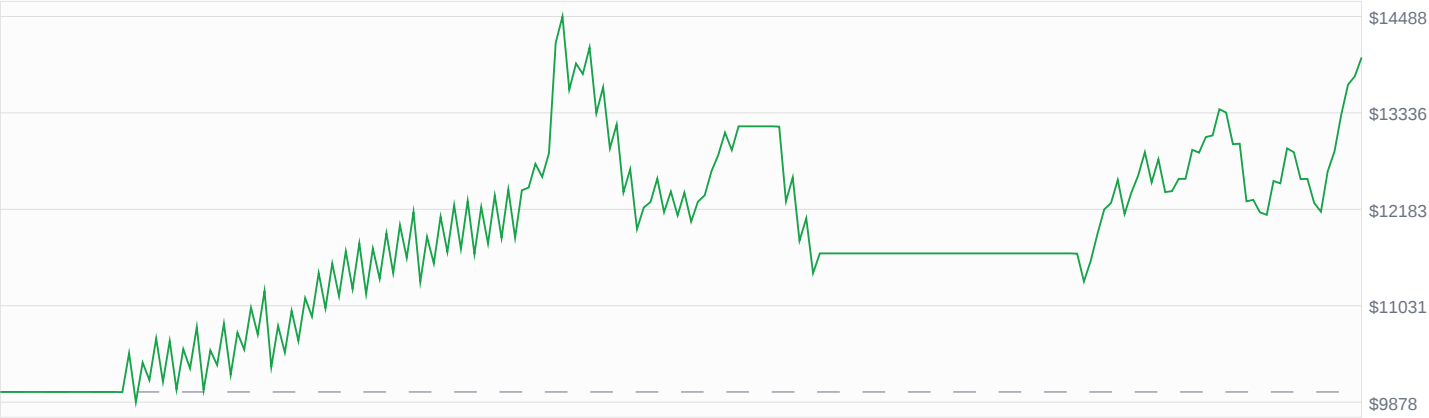




Backtest #34259 · LPG · EVO_EVOEVOEVOE_v1722

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_v1722 strategy on LPG generated a 39.93% ROI, but the sample size of only three trades renders the 1.10 Sharpe ratio and 66.7% win rate statistically insignificant and prone to overfitting. While the capital grew to \$13,997.51, the 21.86% maximum drawdown exposes a severe risk concentration that contradicts institutional risk tolerance metrics. The lack of trade diversity suggests the logic may be capturing noise or a single anomalous event rather than a robust market edge. We must expand the testing universe to different volatility regimes or reparameterize the entry filters to validate the alpha across a broader dataset.

ADDITIONAL METRICS

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