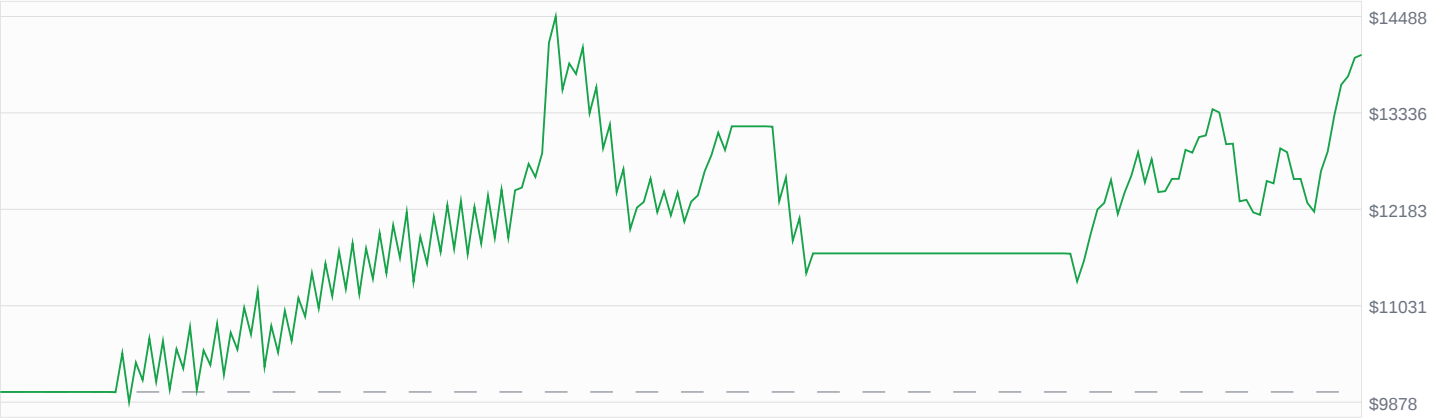




Backtest #35230 · LPG · EVO_EVOEVOEVOE_v1826

ROI	Sharpe	Win Rate	Max Drawdown
+40.26%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1826 strategy on LPG delivered a 40.26% ROI with a 66.7% win rate, yet the 21.86% drawdown and mere three trades reveal insufficient statistical confidence for institutional deployment. High volatility likely drove the single-trade efficiency, creating a fragile equity curve prone to regime shifts that could erase gains rapidly. While the 1.10 Sharpe ratio suggests reasonable risk-adjusted returns, the small sample size renders these metrics statistically insignificant rather than robust evidence of alpha. We must expand the sample by re-running the backtest with extended historical data to validate consistency before considering live capital allocation.

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95