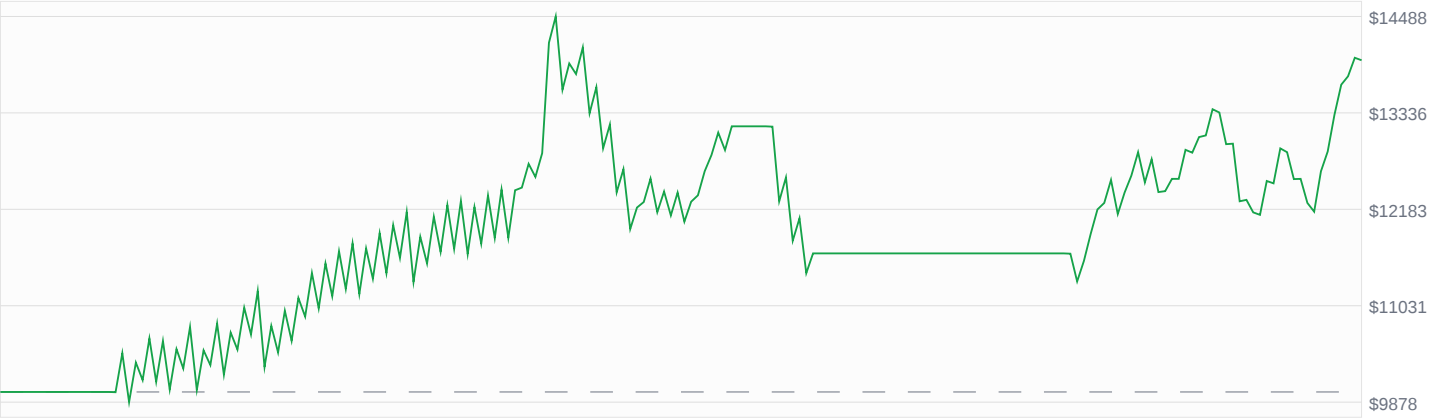




Backtest #35440 · LPG · EVO_EVOEVOEVOE_v766

ROI	Sharpe	Win Rate	Max Drawdown
+39.61%	1.09	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v766 strategy on LPG delivered a +39.61% ROI, yet the statistical significance is negligible due to only three executed trades. A 66.7% win rate and 1.09 Sharpe ratio suggest efficiency, but the 21.86% drawdown indicates severe vulnerability to single adverse moves without sufficient sample validation. We cannot confirm robustness or risk-adjusted performance without expanding the sample size through a longer historical simulation or walk-forward analysis. The immediate next step is to run an extended backtest over a broader timeframe to validate if these metrics hold under varying market regimes. This approach ensures we distinguish between a lucky outlier and a statistically sound edge before

ADDITIONAL METRICS

CAGR	39.61%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13965.06