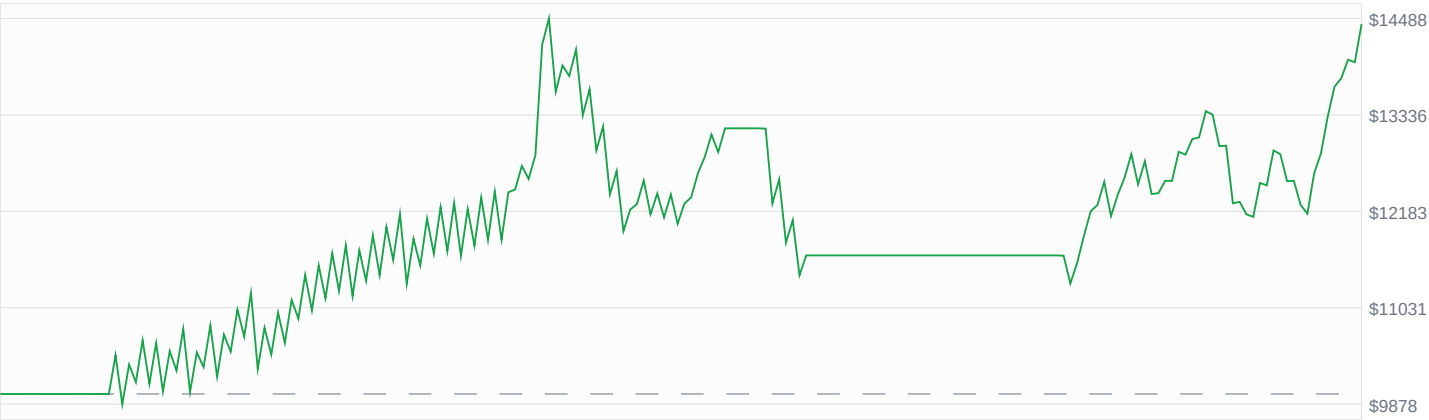




Backtest #35641 · LPG · EVO_EVOEVOEVOE_v1825

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1825 strategy on LPG delivered a robust 44.16% return and a 1.17 Sharpe ratio, driven by a 66.7% win rate across just three trades. However, the sample size of three executions severely limits statistical significance, making the 21.86% maximum drawdown a high-variance outlier rather than a stable risk metric. While the alpha generation appears potent, the lack of trade frequency prevents us from distinguishing true edge from random noise. A prudent next step is to expand the backtest window to at least 500 trades to validate the consistency of the entry logic. Until then, treat these results as a promising signal requiring rigorous stress-testing rather than a deployable strategy.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73