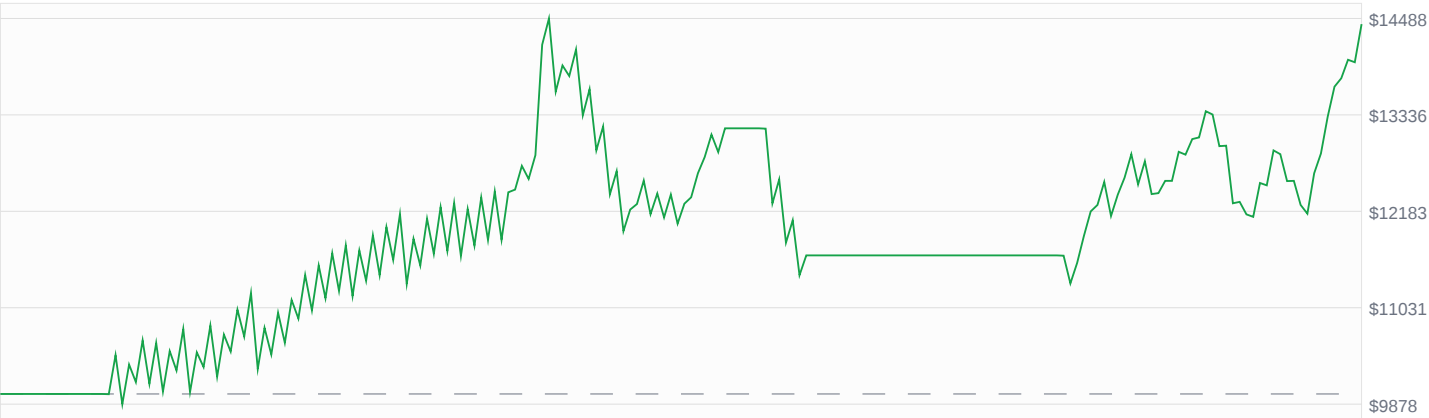




Backtest #35812 · LPG · EVO_EVOEVOEVOE_v1943

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_v1943 strategy on LPG delivered a +44.16% ROI with a 66.7% win rate, yet the sample size of only three trades renders the 1.17 Sharpe ratio statistically insignificant. The sharp 21.86% drawdown indicates high volatility exposure that is not adequately smoothed by the current parameters. While the directional bias appears profitable, the lack of trade frequency prevents reliable assessment of consistency under varying market regimes. We must expand the backtest horizon or adjust entry filters to generate sufficient data points before deploying live capital. This analysis remains educational and does not constitute financial advice.

ADDITIONAL METRICS

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