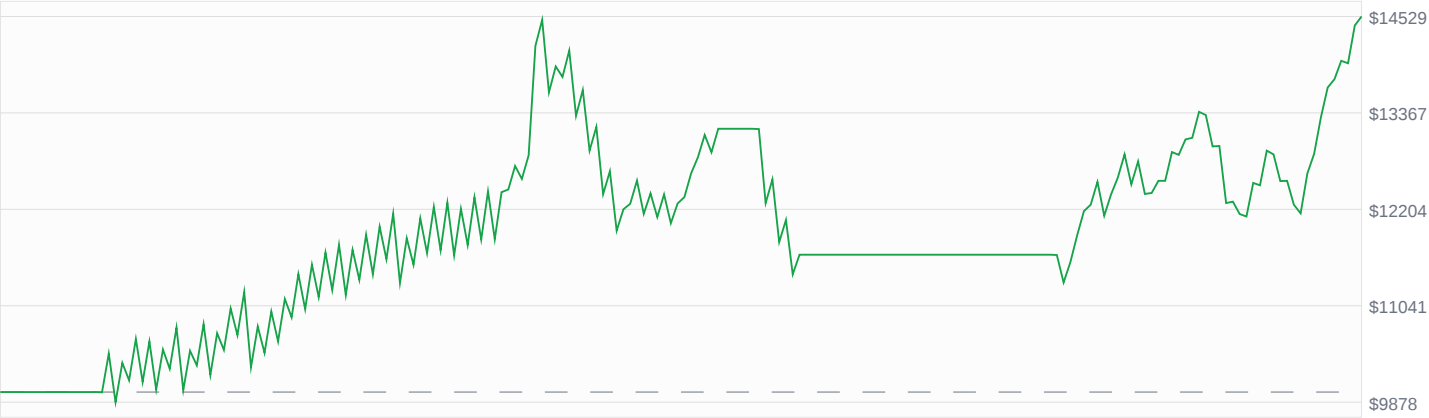




Backtest #36249 · LPG · EVO_EVOEVOEVOE_v771

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v771 strategy on LPG achieved a +45.25% ROI with a 1.19 Sharpe ratio, driven by a dominant 66.7% win rate across just three trades. However, the statistical confidence is negligible given the tiny sample size, making the 21.80% maximum drawdown highly volatile and unpredictable. While the initial capital grew to \$14,529.36, the lack of trade frequency prevents validation of the strategy's robustness under varied market conditions. The next step is to optimize entry filters to increase trade frequency and validate performance over a longer historical period before live deployment.

ADDITIONAL METRICS

CAGR	45.25%
Sortino Ratio	0.97
Turnover	7.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14529.36