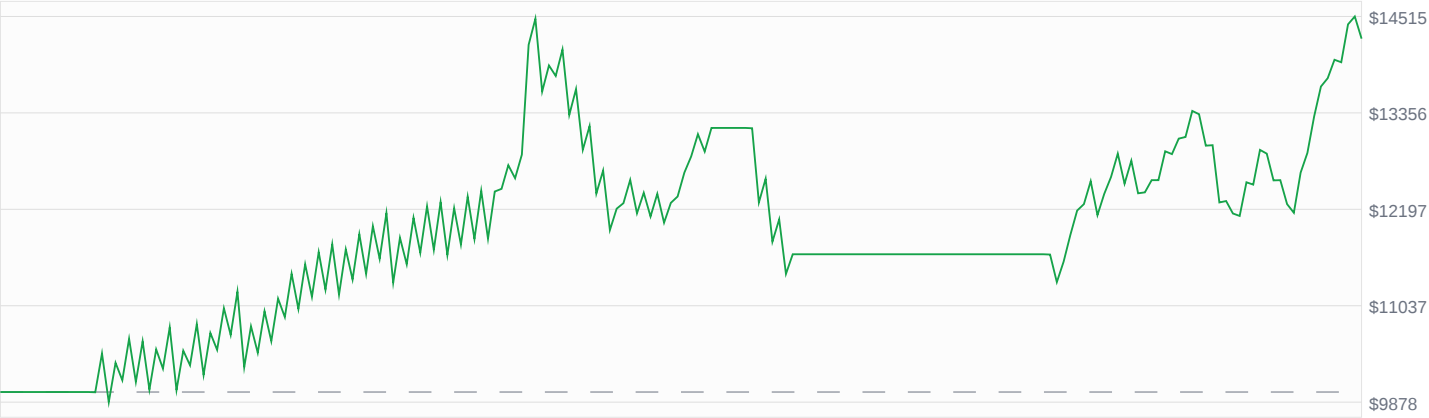




Backtest #36573 · LPG · EVO_EVOEVOEVOE_v781

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v781 strategy on LPG shows a 42.44% return with a 66.7% win rate, but the sample size of only three trades renders the 1.14 Sharpe ratio statistically unreliable. A maximum drawdown of 21.82% suggests significant volatility risk that the few winners did not adequately offset. The results likely reflect overfitting to a specific noise pattern rather than a robust alpha signal. We must reject this setup until backtests on a larger sample size confirm consistency across different market regimes. The concrete next step is to run a walk-forward analysis with stricter out-of-sample validation.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62