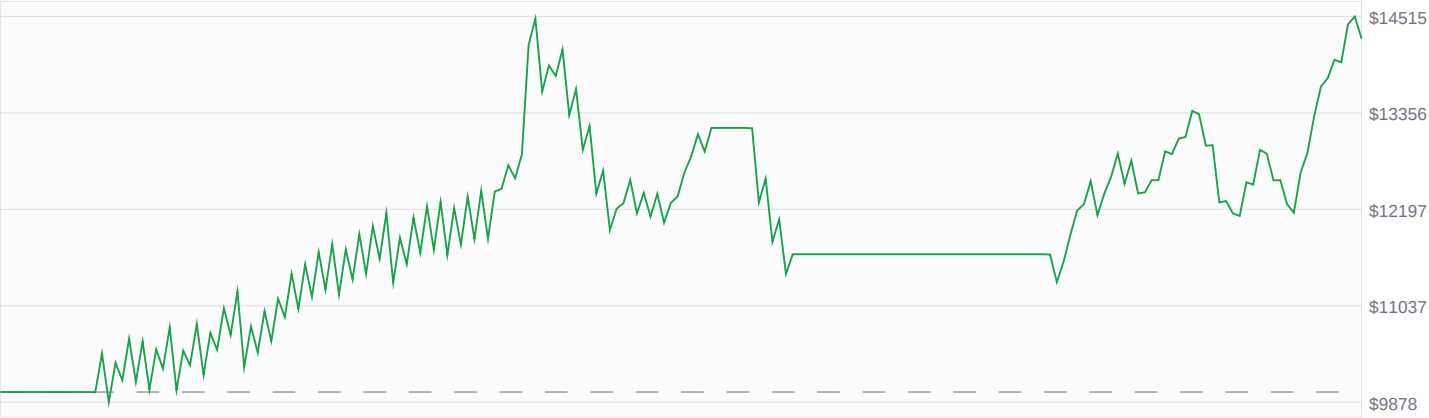




Backtest #36584 · LPG · EVO_EVOEVOEVOE_v784

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_v784 backtest on LPG shows a +42.44% return with a 1.14 Sharpe ratio, driven by a 66.7% win rate across only three trades. However, a 21.82% maximum drawdown signals significant volatility risk that the current sample size cannot statistically validate. With such a low trade count, the performance metrics lack reliability and may be subject to extreme overfitting or luck. The strategy requires stress testing on higher-frequency data to confirm robustness before any live deployment. The next step is expanding the dataset to at least 50 trades to achieve statistical significance.

ADDITIONAL METRICS

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