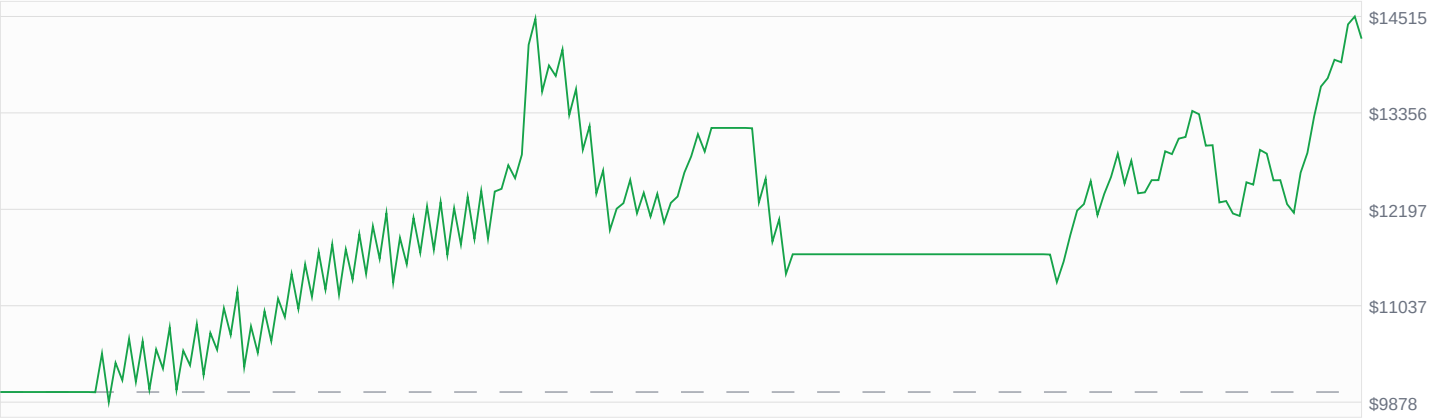




Backtest #36692 · LPG · EVO_EVOEVOEVOE_v2043

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_v2043 backtest on LPG shows a 42.44% return with a 1.14 Sharpe ratio, but the 66.7% win rate on only three trades lacks statistical significance. A maximum drawdown of 21.82% suggests high volatility exposure that could easily reverse if sample size expands. We must treat these results as a hypothesis rather than a confirmed edge. The next step is to run a forward-looking walk-forward analysis to validate the strategy on unseen data before deploying live capital.

ADDITIONAL METRICS

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