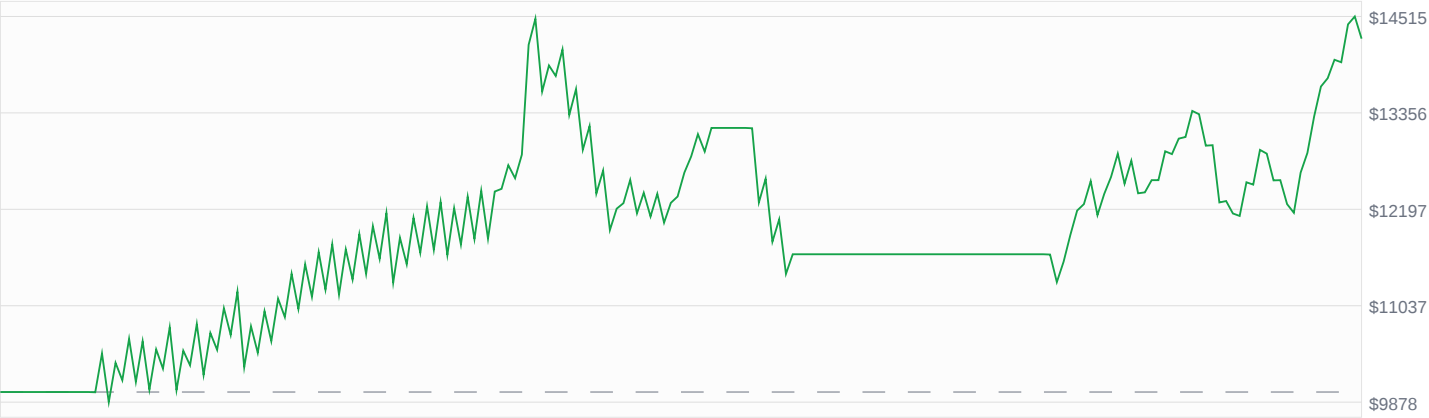




Backtest #36693 · LPG · EVO_EVOEVOEVOE_v2043

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 driven by a 66.7% win rate, yet the sample size of only three trades renders the Sharpe ratio of 1.14 statistically meaningless for live deployment. A maximum drawdown of 21.82% indicates significant volatility exposure that is not adequately captured by such a low trade count. While the equity curve suggests strong performance, the lack of historical breadth makes it impossible to confirm strategy robustness against different market regimes. The next step is to expand the backtest window to include at least two years of data to validate whether these results are anomalies or sustainable alpha.

ADDITIONAL METRICS

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