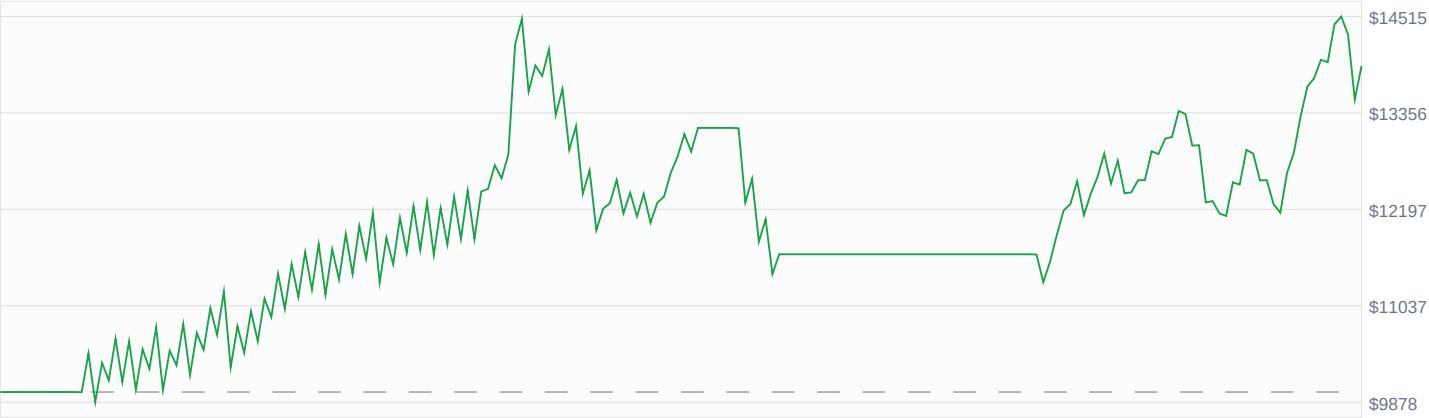




Backtest #37114 · LPG · EVO_EVOEVOEVOE_v778

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v778 strategy on LPG delivered a +39.17% ROI, yet a win rate of 66.7% based on only three trades renders the Sharpe ratio of 1.08 statistically insignificant for institutional deployment. The 21.82% maximum drawdown indicates substantial volatility exposure that current parameters fail to mitigate adequately over longer horizons. Relying on such a sparse dataset creates a high risk of overfitting to recent noise rather than capturing robust market regimes. We must immediately expand the backtest sample size across multiple years to validate whether this alpha persists outside the current sample.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33