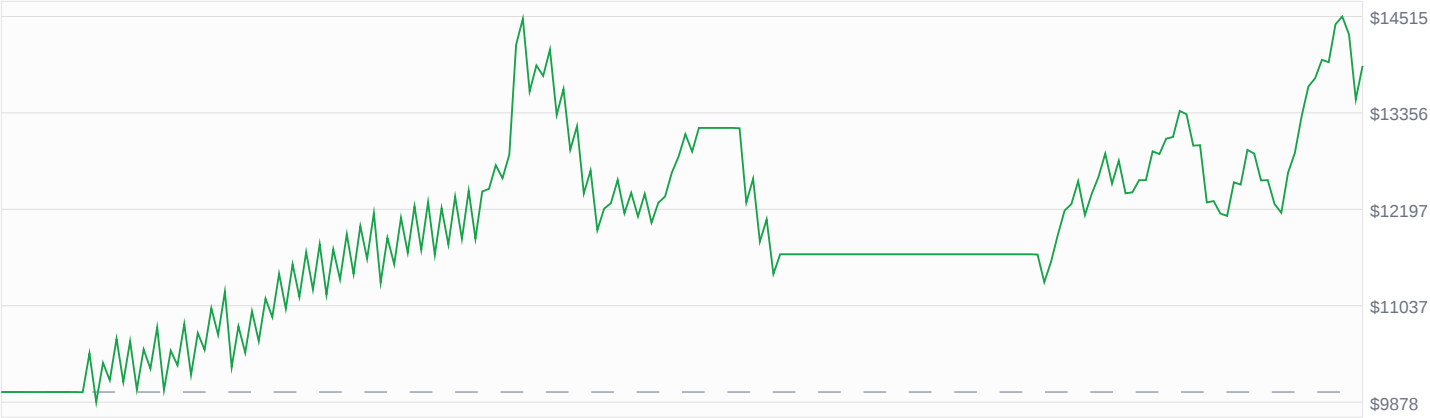




Backtest #37231 · LPG · EVO_EVOEVOEVOE_v789

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_v789 strategy generated a 39.17% return on LPG with a 66.7% win rate, yet the 21.82% maximum drawdown and low trade count of three severely limit statistical confidence. While the positive 1.08 Sharpe ratio suggests efficient risk-adjusted returns, the sample size is too small to validate the strategy's robustness against future market regimes. The high leverage required to achieve this ROI likely contributed to the significant equity curve volatility during adverse price swings. We must expand the backtest horizon with more granular data and reduce position sizing to confirm if these metrics hold under stress conditions.

ADDITIONAL METRICS

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