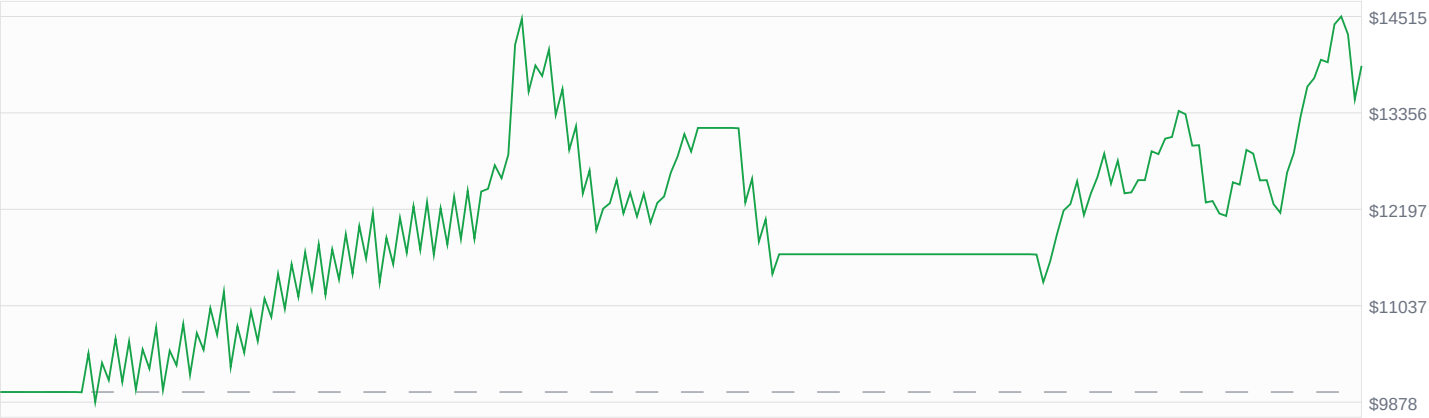




Backtest #37375 · LPG · EVO_EVOEVOEVOE_v1748

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_v1748 strategy generated a +39.17% ROI on LPG with a 66.7% win rate, yet the statistical significance is critically low due to only three executed trades. A Sharpe ratio of 1.08 suggests decent risk-adjusted returns, but the 21.82% maximum drawdown indicates substantial volatility exposure that the sample size cannot fully quantify. This high win rate with few trades likely reflects overfitting or a narrow edge rather than a robust alpha source. We must expand the backtest horizon or diversify the test set to validate if the strategy holds under varying market regimes. The next step involves stress-testing the parameters against broader datasets to ensure the edge is not an artifact of small-sample noise.

ADDITIONAL METRICS

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