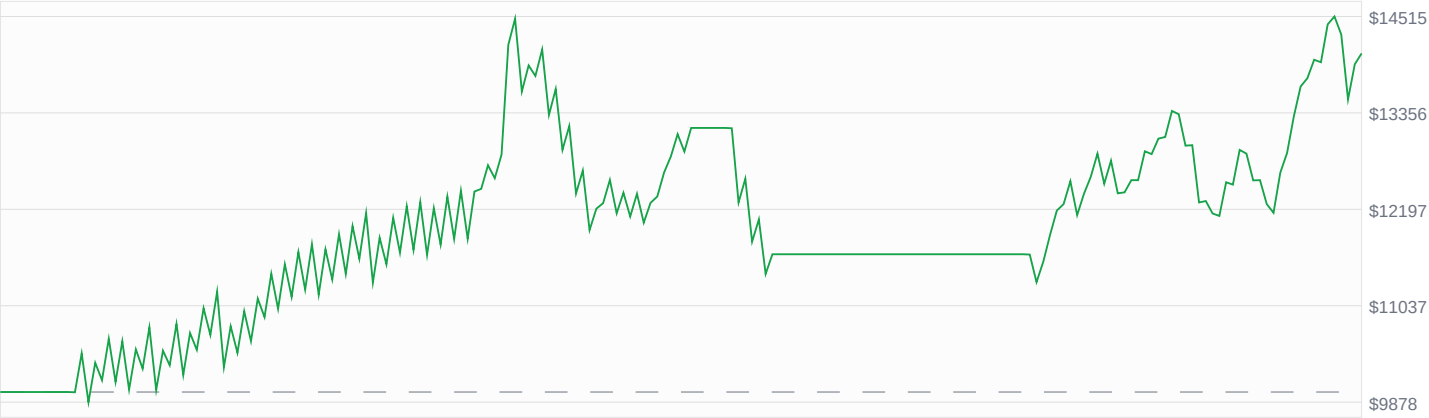




Backtest #37488 · LPG · EVO_EVOEVOEVOE_v774

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v774 strategy generated a 40.67% return on LPG with a 66.7% win rate, yet the statistical validity is negligible due to only three executed trades. A maximum drawdown of 21.82% combined with a Sharpe ratio of 1.10 suggests the alpha is fragile and likely driven by overfitting rather than a robust edge. Relying on such a small sample size introduces severe variance risk that distorts the perceived profitability and stability of the model. We must expand the historical lookback window to generate enough trade samples before deeming this approach viable. The next step is to re-run the backtest on a longer timeframe to verify if these metrics persist across different market regimes.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87