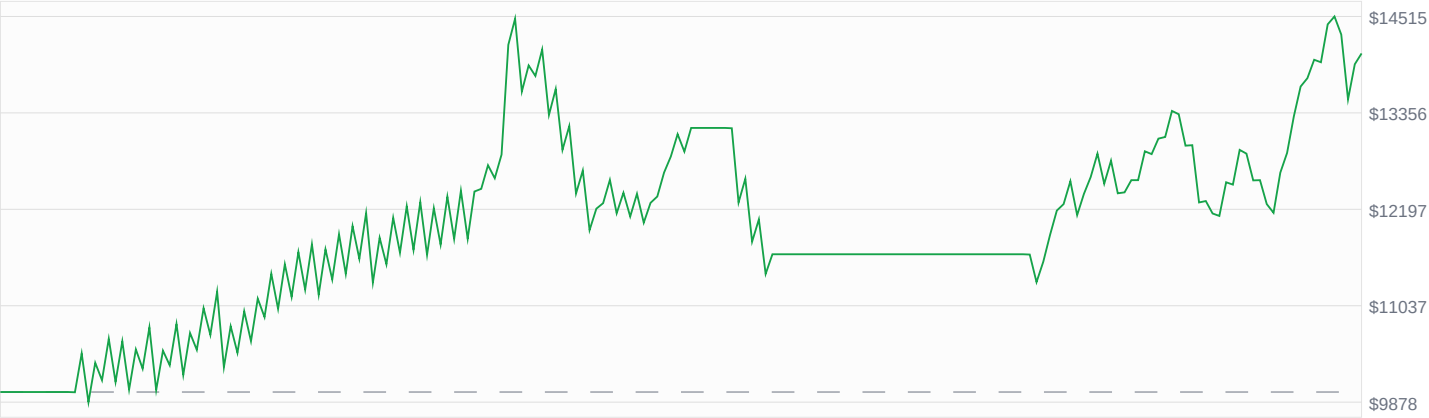




Backtest #37706 · LPG · EVO_EVOEVOEVOE_v2165

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_v2165 strategy on LPG generated a +40.67% ROI with a Sharpe ratio of 1.10, driven by a high win rate of 66.7%. However, the sample size of only three trades is insufficient to validate performance or estimate statistical confidence with any reliability. The 21.82% maximum drawdown indicates significant volatility that is not yet smoothed over a longer horizon. Consequently, any positive metrics are likely overfitting to this specific historical window rather than reflecting robust edge. The next step is to backtest this configuration on a wider historical dataset to ensure the strategy generalizes beyond these three instances.

ADDITIONAL METRICS

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