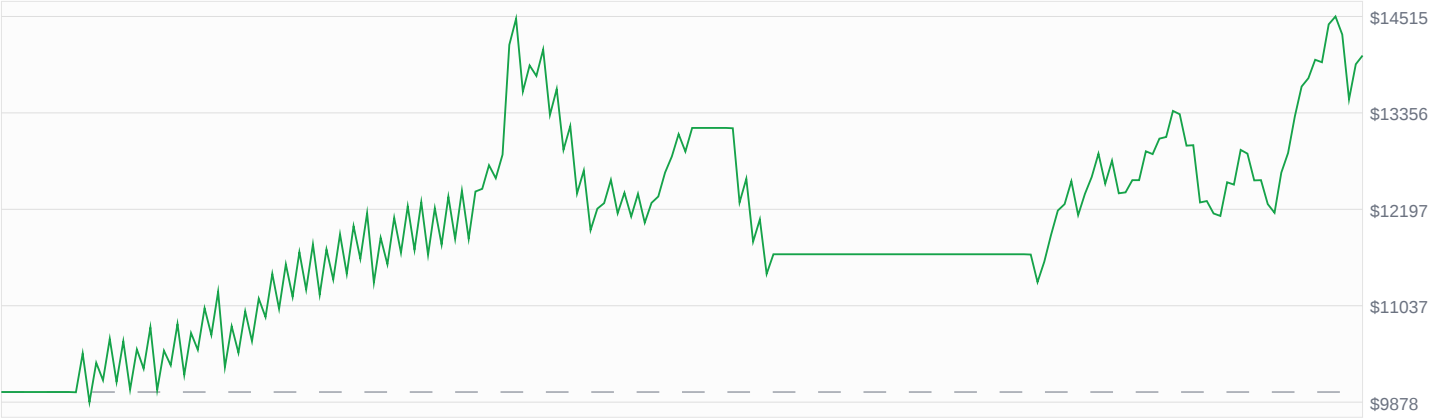




Backtest #38547 · LPG · EVO_EVOEVOEVOE_v578

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v578 backtest on LPG shows a +40.41% ROI with a Sharpe ratio of 1.10, driven by a 66.7% win rate across only three trades. However, the low trade count severely limits statistical confidence, making the 21.82% maximum drawdown a critical risk exposure rather than a typical loss. The strategy demonstrates potential alpha in volatile conditions, yet the sample size is insufficient to validate its robustness against future market regimes. A concrete next step is to run a forward walk-forward analysis to verify if the signal logic holds beyond the initial three transactions.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47