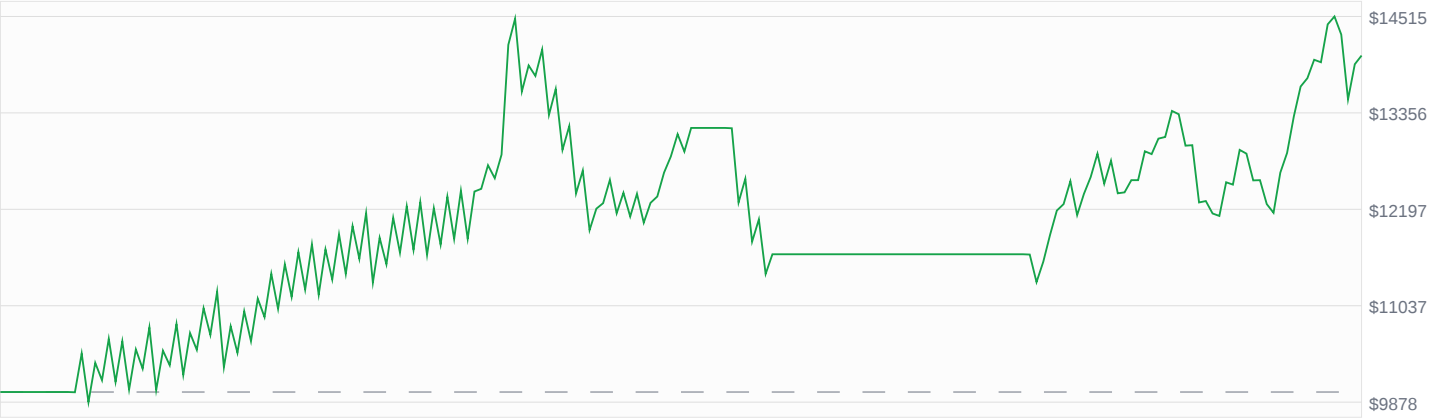




Backtest #38548 · LPG · EVO_EVOEVOEVOE_v1839

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_v1839 backtest on LPG shows a +40.41% ROI with a 66.7% win rate, but the sample size of only three trades severely limits statistical significance. A Sharpe ratio of 1.10 suggests reasonable risk-adjusted returns, yet the 21.82% maximum drawdown indicates high volatility exposure that could easily reverse in live markets. The strategy performs well on paper, but such a short history cannot validate robustness against varied market regimes. You must expand the backtesting window with more historical data or adjust entry criteria to reduce trade frequency before deploying real capital.

ADDITIONAL METRICS

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