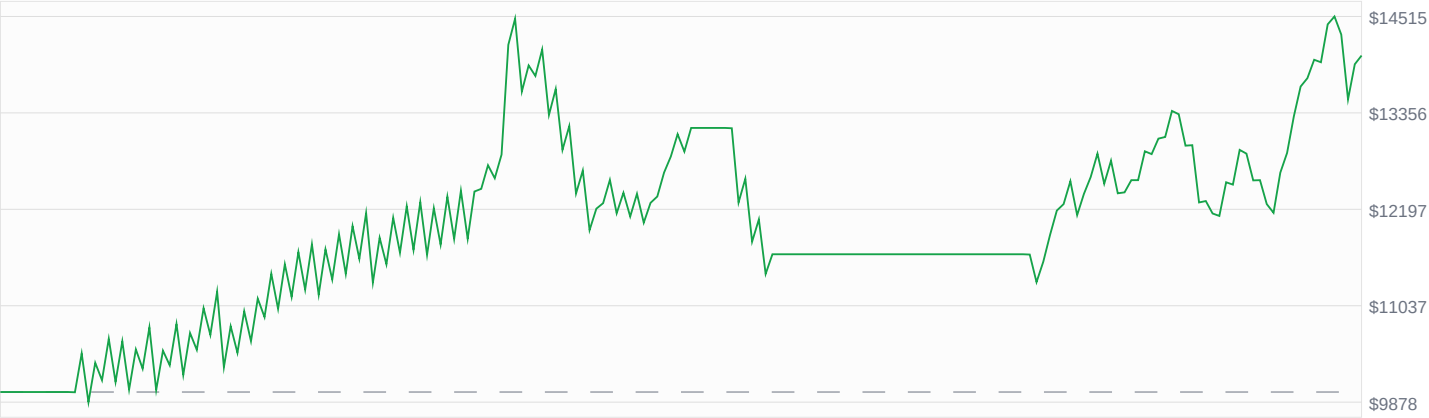




Backtest #38692 · LPG · EVO_EVOEVOEVOE_v642

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_v642 strategy on LPG delivered a +40.41% ROI with a Sharpe of 1.10, yet the 66.7% win rate lacks statistical significance due to only three trades executed. A maximum drawdown of 21.82% suggests high volatility exposure that the limited sample size fails to capture reliably. We must expand the backtest horizon to include out-of-sample data and stress-test against lower liquidity periods before deployment. Increasing the trade count is the mandatory next step to validate whether this edge persists in real market conditions.

ADDITIONAL METRICS

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