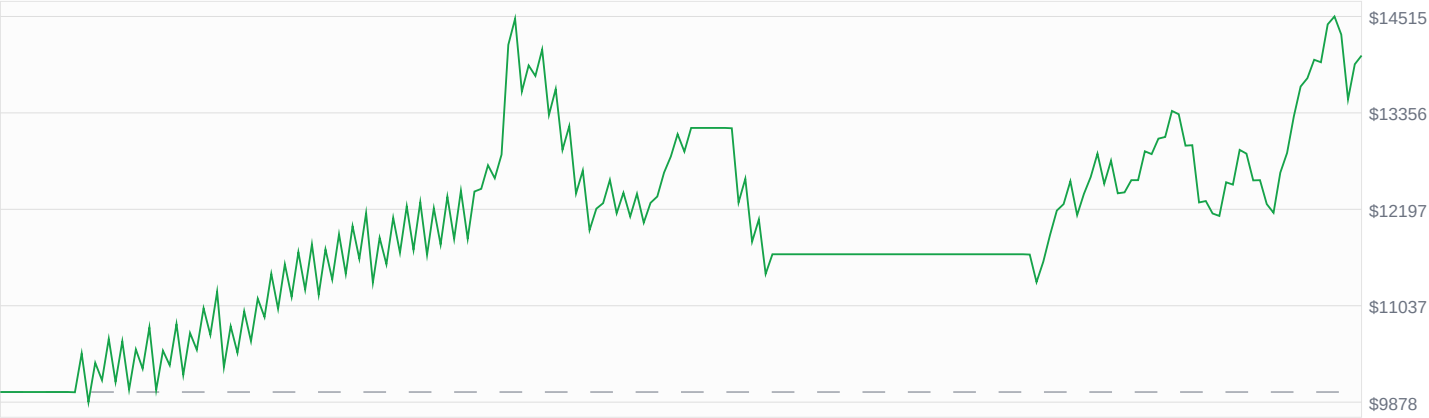




Backtest #40229 · LPG · EVO_EVOEVOEVOE_v2129

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 +40.41% ROI and 66.7% win rate suggest strong directional alignment for LPG, but the 21.82% max drawdown indicates significant volatility exposure. With only three trades, the 1.10 Sharpe ratio lacks statistical significance, making it impossible to distinguish genuine alpha from random variance. The primary weakness is the insufficient sample size to validate the strategy's robustness across different market regimes. To establish confidence, run a forward simulation or extend the backtest period to accumulate at least fifty to one hundred trades.

ADDITIONAL METRICS

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