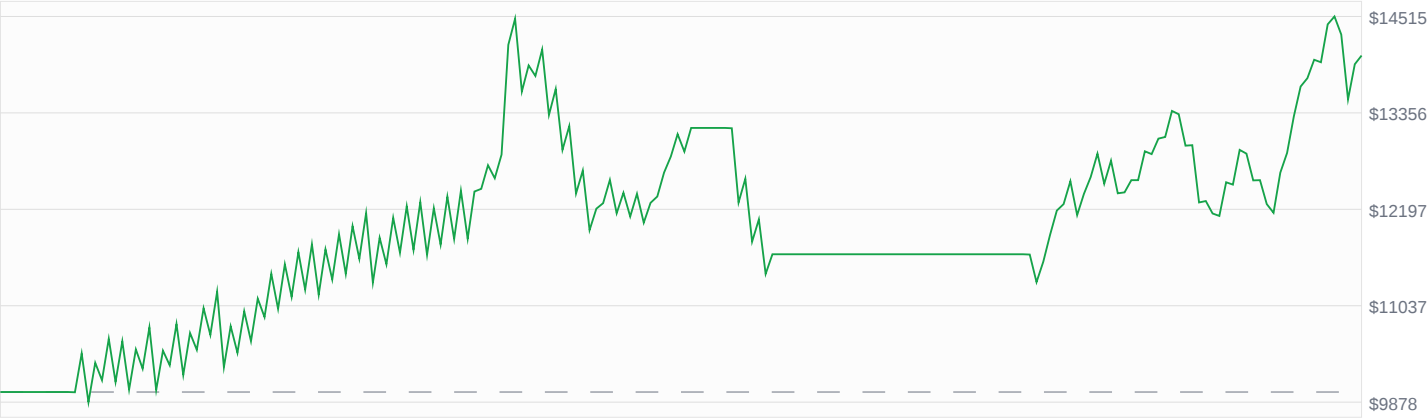




Backtest #40635 · LPG · EVO_EVOEVOEVOE_v1916

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_v1916 strategy on LPG generated a robust +40.41% return with a 1.10 Sharpe ratio, though the 21.82% drawdown highlights significant volatility risk. With only three total trades, the sample size is insufficient to validate statistical significance, meaning the 66.7% win rate remains highly susceptible to random noise. The high return-to-trade ratio suggests a low-frequency approach that may rely heavily on rare, large-magnitude events rather than consistent alpha generation. Immediate next steps involve expanding the backtest window to increase trade frequency and stress-testing parameters against different market regimes. Without a larger dataset, confidence in this performance metric remains low, necessitating further

ADDITIONAL METRICS

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