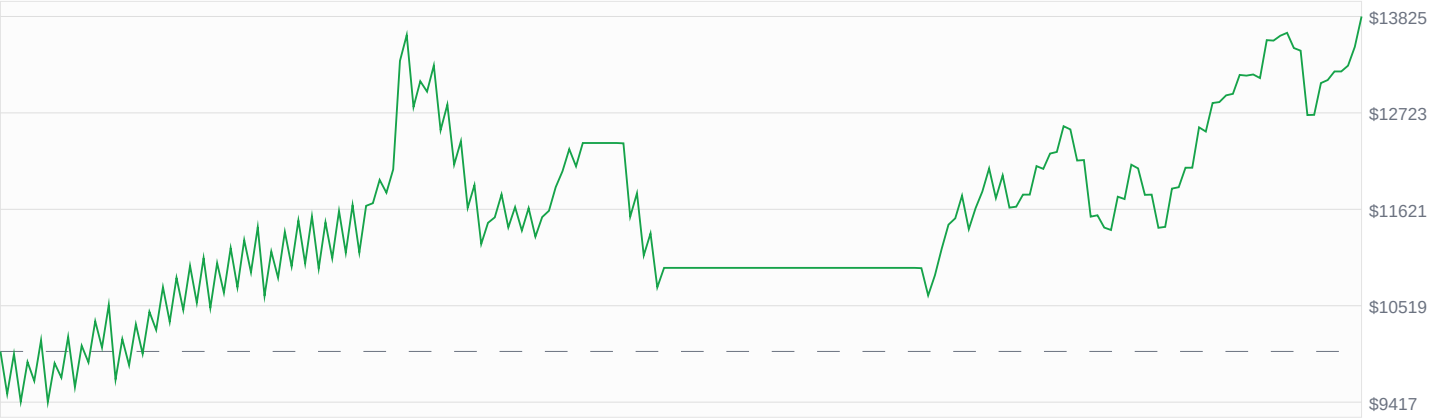




Backtest #56923 · LPG · EVO_EVOEVOEVOE_v1718

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1718 strategy on LPG delivered a 38.21% return with a 66.7% win rate, yet the statistical significance is negligible due to only three completed trades. A maximum drawdown of 21.52% combined with a Sharpe ratio of 1.07 suggests the strategy is currently overfit to this tiny sample rather than demonstrating robust market adaptability. The high win rate likely stems from the scarcity of signals, meaning a single loss could drastically alter future performance metrics. I recommend expanding the backtest window to include different market regimes before deploying live capital.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03