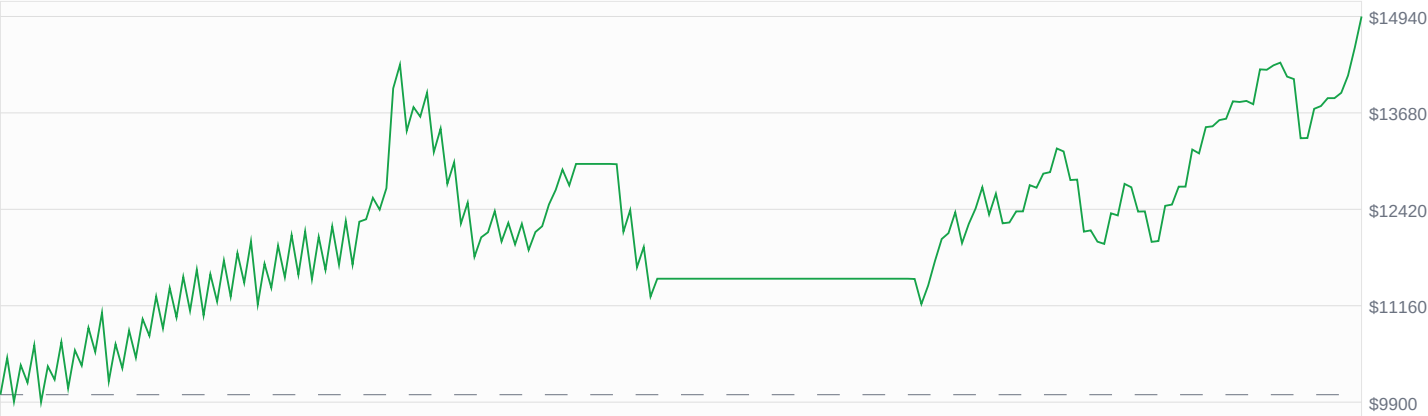




Backtest #57036 · LPG · EVO_EVOEVOEVOE_v1822

ROI	Sharpe	Win Rate	Max Drawdown
+49.35%	1.28	66.7%	-20.94%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1822 strategy on LPG delivered a 49.35% return with a 1.28 Sharpe ratio, but the 20.94% drawdown and only three trades reveal statistically insignificant results. A win rate of 66.7% is promising yet unreliable without sufficient sample size to validate performance across different market regimes. The high profitability per trade suggests aggressive positioning that likely failed to account for volatility spikes, leading to the sharp drawdown. We must expand the backtest period and include out-of-sample data to confirm whether this alpha is robust or a result of overfitting. The next step is to run a walk-forward analysis to test strategy stability before deploying any real capital.

ADDITIONAL METRICS

CAGR	49.35%
Sortino Ratio	1.05
Turnover	7.40x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14939.90