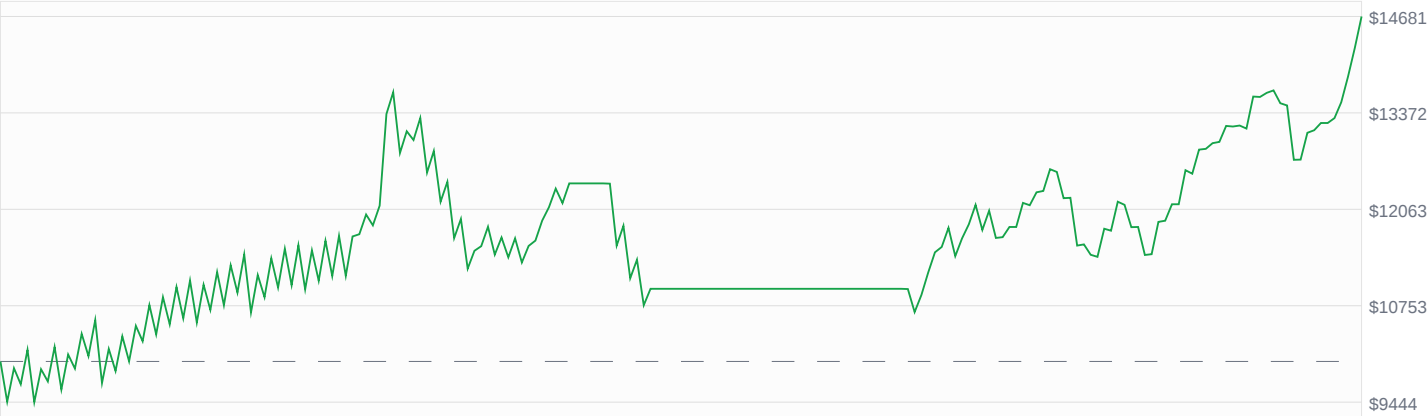




Backtest #57321 · LPG · EVO_EVOEVOEVOE_v2165

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2165 backtest on LPG shows a +46.76% return driven by only three trades, which severely limits statistical significance. A Sharpe ratio of 1.23 suggests efficient risk-adjusted returns, yet the 20.33% drawdown indicates substantial volatility exposure during the short sample. High win rates can be misleading in such thin datasets, as a single loss could drastically alter the equity curve. To validate this strategy, you must expand the sample size by backtesting over a longer historical window or adjusting entry filters.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80