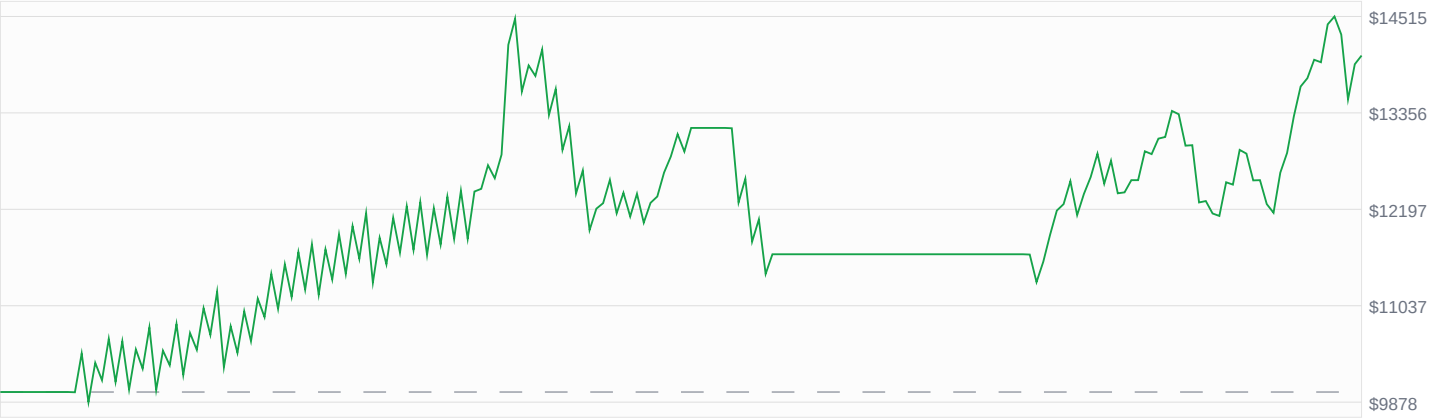




Backtest #39879 · LPG · EVO_EVOEVOEVOE_v1966

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_v1966 strategy delivered a robust +40.41% ROI with a 66.7% win rate on LPG, yet the sample size of only three trades severely undermines statistical confidence. A maximum drawdown of 21.82% indicates significant volatility exposure that the current logic fails to mitigate effectively during adverse price swings. While the Sharpe ratio of 1.10 suggests acceptable risk-adjusted returns, it remains a fragile metric given the minimal trade count. We must expand the historical lookback period to validate whether this performance is replicable rather than a statistical anomaly. Next, run a 30-year backtest with tighter stop-loss parameters to confirm drawdown resilience before live deployment.

ADDITIONAL METRICS

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