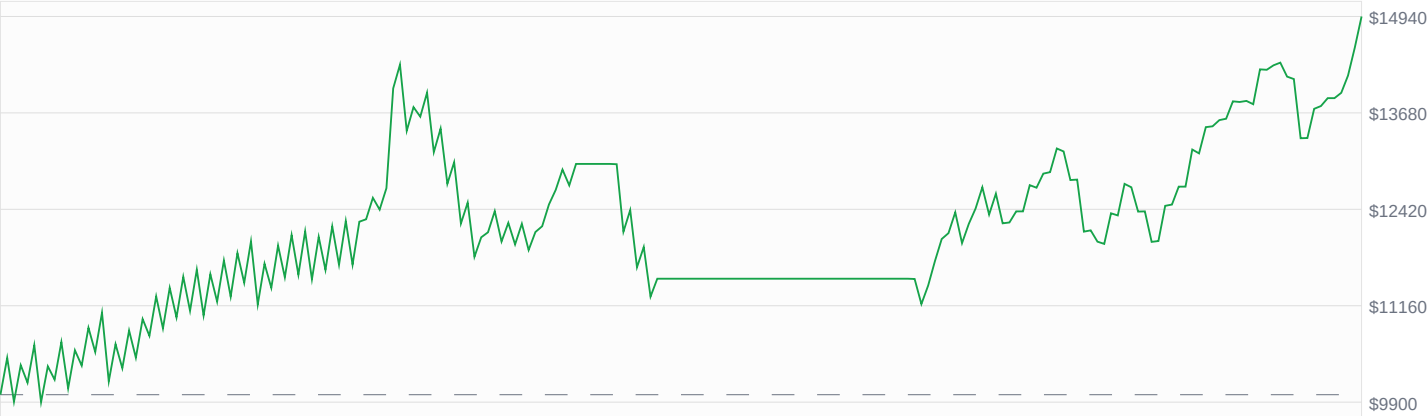




Backtest #57041 · LPG · EVO_EVOEVOE_v777

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_EVOEVOE_v777 strategy on LPG delivered a +49.35% ROI with a Sharpe ratio of 1.28, yet the 20.94% max drawdown and only three trades severely undermine statistical confidence in these metrics. A win rate of 66.7% appears robust on paper, but such a high return with minimal trade frequency suggests the results are likely overfitted to noise rather than capturing genuine market alpha. The small sample size prevents reliable assessment of strategy robustness or risk-adjusted performance under varying market regimes. We must expand the backtest horizon with more historical data and incorporate out-of-sample validation to verify if the edge persists beyond this narrow window.

ADDITIONAL METRICS

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