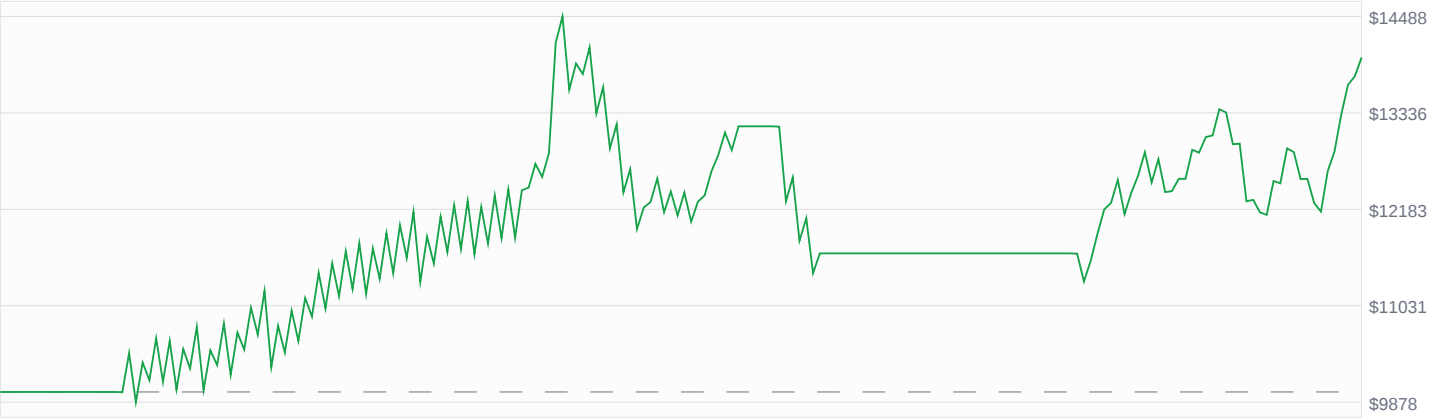




Backtest #33846 · LPG · EVO_EVOEVOEVOE_v620

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v620 strategy delivered a +39.93% return on LPG with a 66.7% win rate, yet the 3-trade sample size severely limits statistical confidence in these results. While the 1.10 Sharpe ratio suggests reasonable risk-adjusted returns, the 21.86% maximum drawdown indicates significant volatility exposure during the limited simulation period. Relying on such a small dataset creates a high risk of overfitting, making the performance metrics unreliable for live deployment. We must run a new backtest with randomized walk-forward validation to confirm robustness before considering any live trading.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51