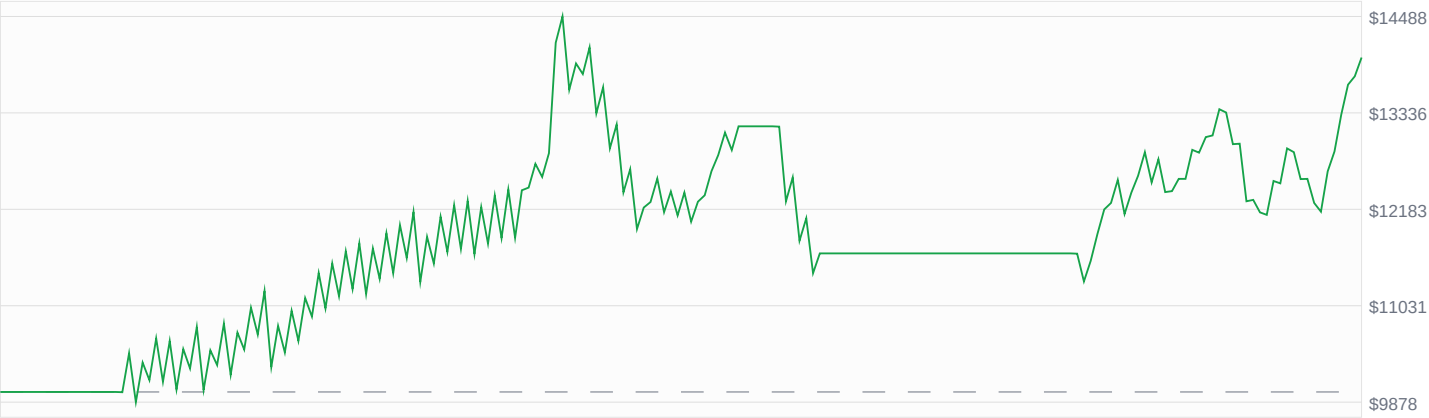


Backtest #34031 · LPG · EVO_EVOEVOEVOE_v697

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_v697 strategy on LPG delivered a robust +39.93% ROI with a 1.10 Sharpe ratio, yet a mere 3 trades severely undermines statistical confidence, rendering the 66.7% win rate and 21.86% drawdown figures highly volatile and unreliable. While the positive returns and risk-adjusted metrics appear promising, the extreme lack of sample size creates a significant overfitting risk that cannot be dismissed without further validation. The strategy successfully captured a specific market move but failed to prove consistency or adaptability across different market regimes given such a sparse trade history. To mitigate this uncertainty and verify if the logic holds beyond a single sequence of events, we must immediately expand the backtest window

ADDITIONAL METRICS

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