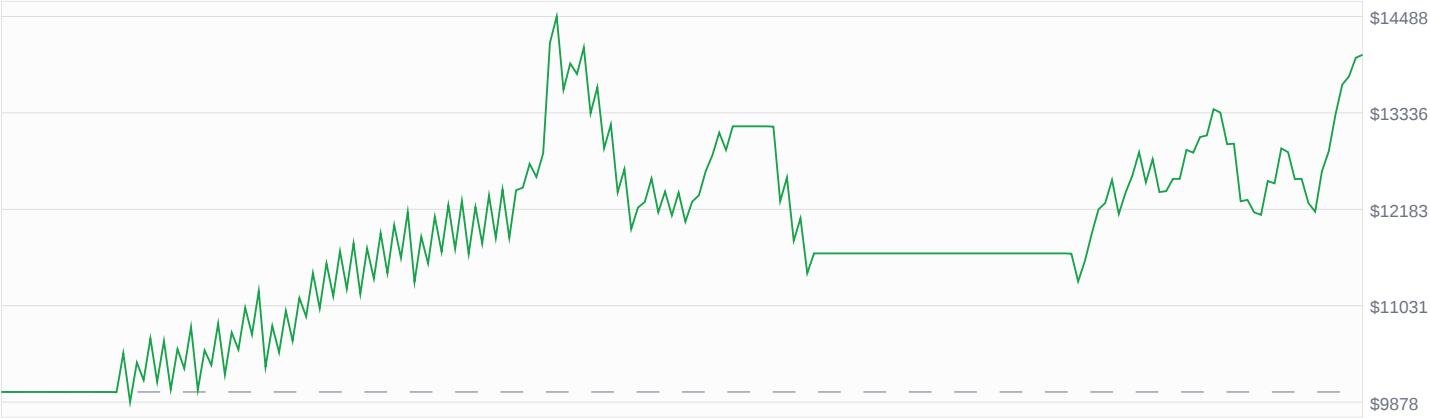




Backtest #35222 · LPG · EVO_EVOEVOEVOE_v1824

ROI	Sharpe	Win Rate	Max Drawdown
+40.26%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1824 strategy generated a 40.26% return on LPG, yet its statistical validity is critically compromised by a sample size of only three trades. While the 1.10 Sharpe ratio and 66.7% win rate appear promising, a max drawdown of 21.86% indicates significant volatility that is impossible to quantify with such limited historical data. We cannot confidently attribute this performance to strategy robustness rather than random luck or a singular outlier event. Consequently, deploying capital on this setup carries unacceptable model risk without further validation. The immediate next step is to expand the backtest window to include at least fifty trades to achieve meaningful statistical confidence intervals.

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95