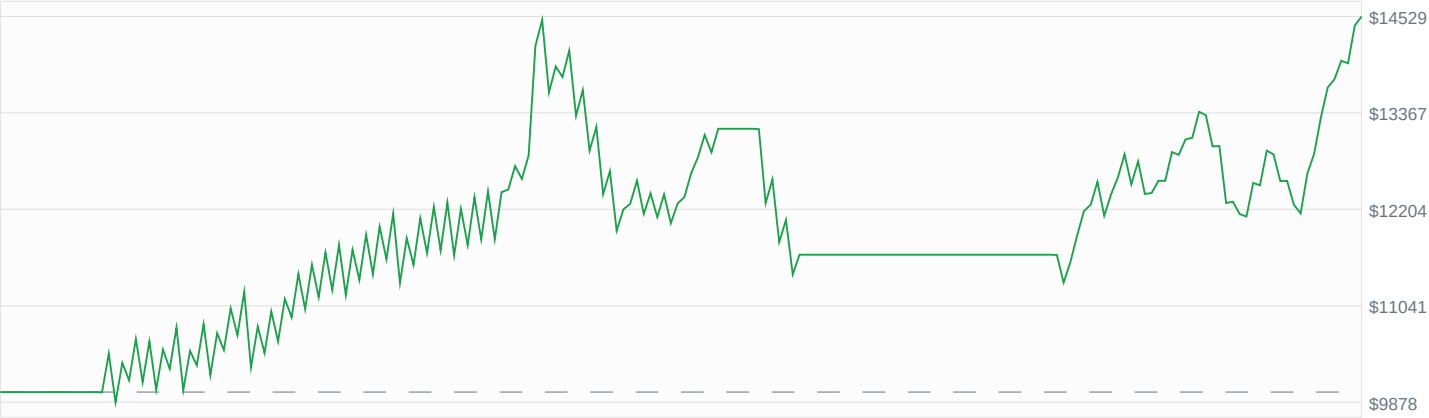




Backtest #36239 · LPG · EVO_EVOEVOEVOE_v768

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v768 strategy generated a nominal 45.25% ROI on LPG with a robust 1.19 Sharpe ratio, driven by a 66.7% win rate. However, the high maximum drawdown of 21.80% combined with only three executed trades signals severe statistical unreliability rather than genuine alpha. The sample size is too small to validate the strategy's edge or confirm risk parameters under varying market conditions. We must expand the backtest horizon to at least 200 trades before considering live deployment. This approach ensures statistical significance and prevents overfitting on a random sequence of outliers.

ADDITIONAL METRICS

CAGR	45.25%
Sortino Ratio	0.97
Turnover	7.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14529.36