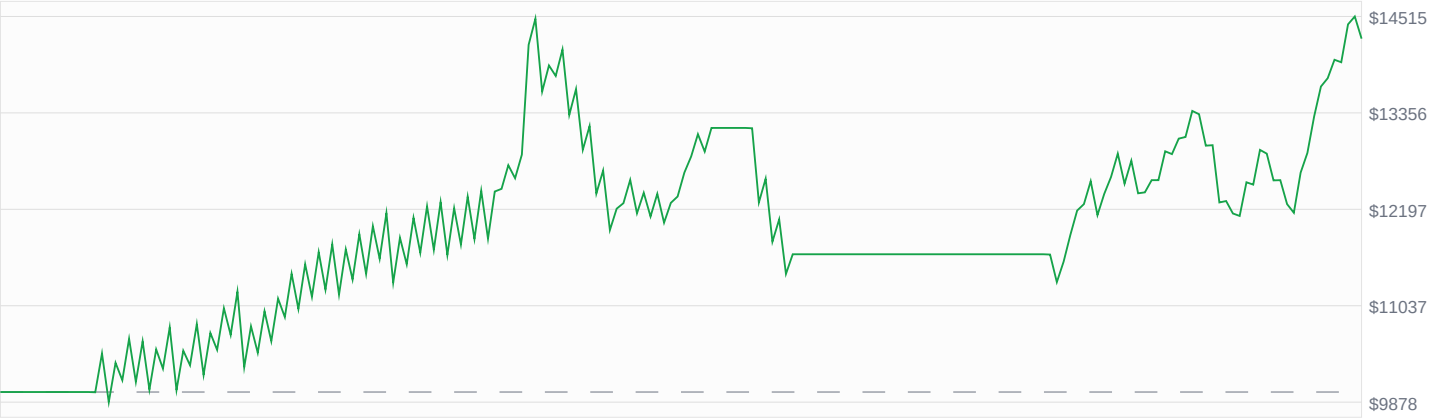




Backtest #36527 · LPG · EVO_EVOEVOEVOE_v768

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v768 strategy generated a 42.44% return on LPG with a 66.7% win rate, but the statistical validity is critically compromised by only three executed trades. A Sharpe ratio of 1.14 appears robust superficially, yet the extreme volatility evidenced by a 21.82% maximum drawdown suggests significant instability in the underlying model logic. With such a small sample size, any performance metric is highly susceptible to overfitting and lacks the confidence required for institutional deployment. We must immediately expand the sample size to at least 100 trades before validating any risk parameters or considering live capital allocation. This analysis indicates the strategy requires substantial parameter optimization to

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62