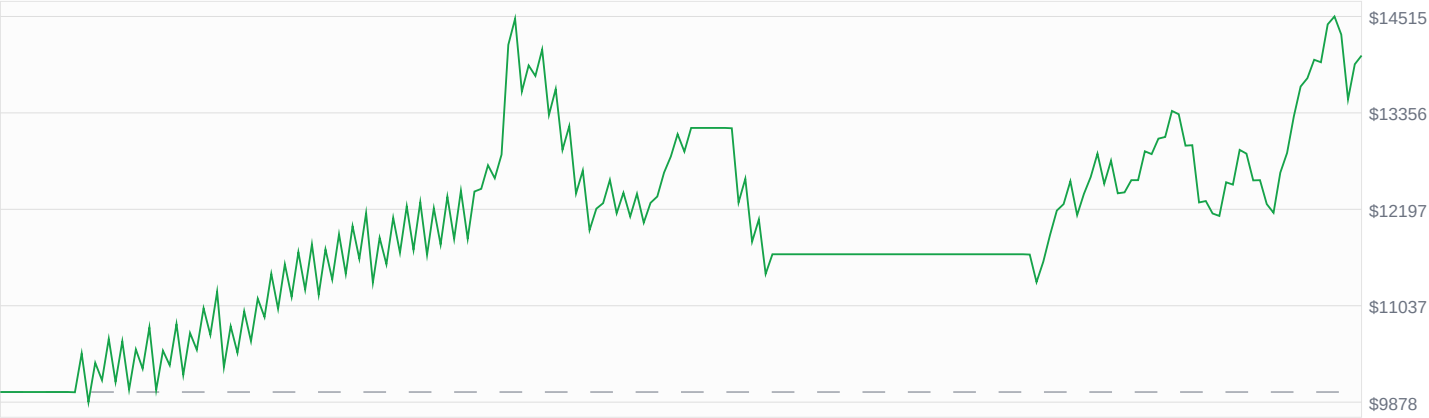




Backtest #38704 · LPG · EVO_EVOEVOEVOE_v644

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v644 strategy generated a 40.41% ROI on LPG with a 66.7% win rate, yet the sample size of only three trades severely limits statistical confidence. While the Sharpe ratio of 1.10 suggests reasonable risk-adjusted returns, the 21.82% maximum drawdown indicates significant volatility exposure that is difficult to assess with such limited data. This performance may reflect random noise rather than a robust edge, as three trades do not constitute a statistically significant population for institutional analysis. To validate these results, you must execute a live forward test or expand the backtest to cover a longer historical period with sufficient trade volume.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47