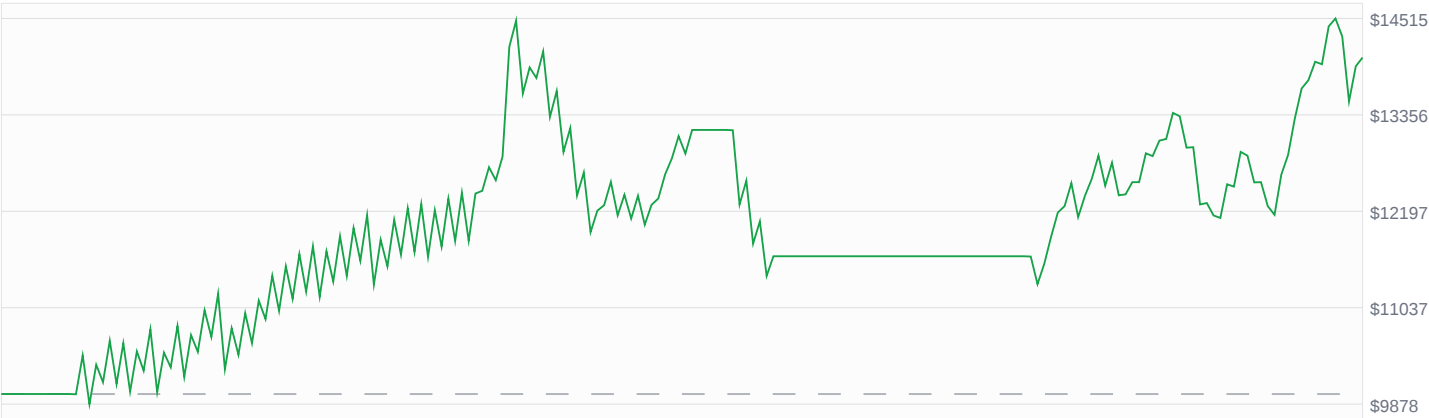




Backtest #44904 · LPG · EVO_EVOEVOE_v2251

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 LPG backtest for EVO_EVOEVOE_v2251 delivered a 40.41% return with a 1.10 Sharpe ratio, yet the 66.7% win rate and 21.82% drawdown are statistically unreliable given only three trades executed. Such a narrow sample size masks extreme volatility and precludes any meaningful assessment of strategy robustness or risk-adjusted performance. Confidence in these metrics is negligible until the sample expands significantly to smooth out luck-based variance. The immediate next step is to run a forward test or expand the historical window to validate that this outlier performance is reproducible.

ADDITIONAL METRICS

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