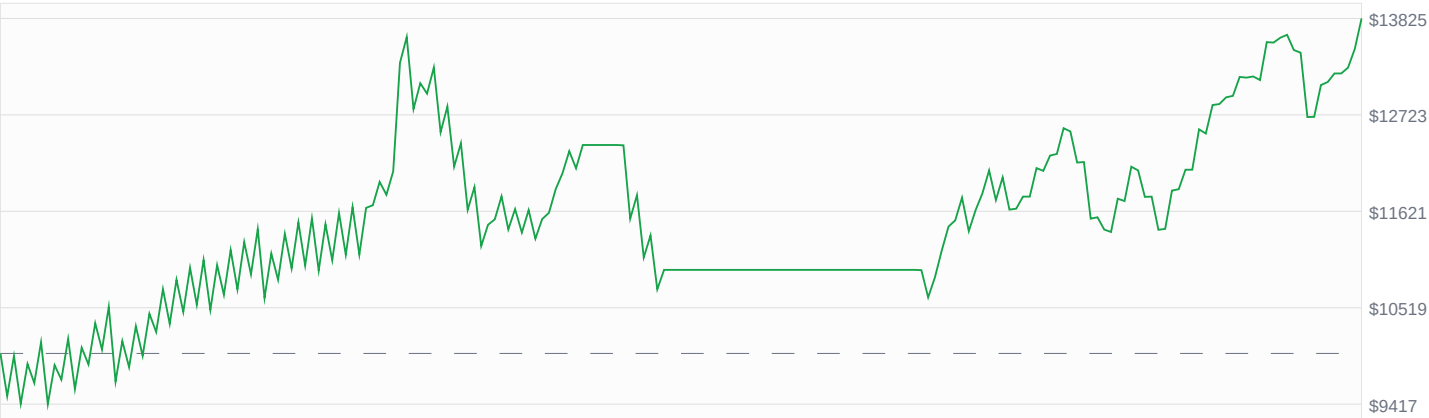




Backtest #56847 · LPG · EVO_EVOEVOEVOE_v768

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v768 strategy generated +38.21% returns on LPG with a 66.7% win rate, yet the sample size of three trades renders statistical confidence negligible. A 21.52% maximum drawdown highlights significant volatility exposure relative to the modest 1.07 Sharpe ratio, indicating inconsistent risk-adjusted performance. The low trade count suggests the system lacks sufficient signal generation in current market conditions rather than demonstrating robust edge. Before deploying live capital, we must expand the backtest window to validate whether this performance is an anomaly or a repeatable pattern.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03