



Backtest #50233 · LPG · EVO\_EVOEVOEVOE\_v1972

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +42.10% | 1.14   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v1972 strategy on LPG generated a 42.10% ROI, yet the 21.82% drawdown and mere three trades severely limit statistical confidence in this result. The high win rate of 66.7% and Sharpe ratio of 1.14 suggest robust logic, but the sample size is insufficient to rule out luck as the primary driver. Such shallow testing often masks how the strategy behaves during extended volatility or trending regimes not captured here. We must immediately expand the backtest window with more data points to validate whether this performance is reproducible under stress.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 42.10%     |
| Sortino Ratio   | 0.95       |
| Turnover        | 7.45x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14214.40 |