



Backtest #50587 · LPG · EVO\_EVOEVOEVOE\_v2371

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +36.29% | 1.04   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v2371 backtest on LPG shows a 36.3% return and a 1.04 Sharpe ratio, yet the 66.7% win rate is statistically insignificant with only three trades. A maximum drawdown of 21.82% highlights extreme volatility that the current sample cannot fully capture or contextualize. This result is essentially a data point rather than a validated strategy, as a small sample size creates high uncertainty in performance metrics. We must expand the historical window and introduce more transaction data to achieve meaningful confidence intervals. The immediate next step is to re-run the simulation over a longer period to verify if the drawdown and win rate stabilize.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 36.29%     |
| Sortino Ratio   | 0.86       |
| Turnover        | 7.16x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$13632.73 |