



Backtest #51032 · LPG · EVO\_EVOEVOEVOG\_v508

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_EVOEVOEVOG\_v508 strategy on LPG generated a +36.29% ROI, but the statistical significance is negligible due to only three executed trades. A Sharpe ratio of 1.04 indicates acceptable risk-adjusted returns, yet the 21.82% maximum drawdown reveals substantial volatility exposure with minimal data points. One outlier trade likely skewed the results, making the 66.7% win rate unreliable for live deployment. The next step is to expand the backtest horizon or reduce position sizing to validate robustness before capitalizing.

ADDITIONAL METRICS

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