



Backtest #51162 · LPG · EVO\_EVOEVOEVOE\_v820

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v820 backtest on LPG shows a 36.29% return with a 1.04 Sharpe ratio, yet only three trades severely limit statistical confidence in these metrics. A 21.82% maximum drawdown suggests the strategy may be overly exposed to short-term volatility rather than capturing sustainable alpha. While the 66.7% win rate appears robust, the small sample size makes it unreliable for institutional deployment without further validation. We recommend running a walk-forward analysis to verify performance stability across different market regimes before live execution.

ADDITIONAL METRICS

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