



Backtest #55678 · LPG · EVO\_EVOEVOEVOE\_v2034

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +41.35% | 1.13   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v2034 strategy on LPG generated a +41.35% ROI, yet the statistical significance is critically low due to only three total trades executed. A 66.7% win rate and 1.13 Sharpe ratio are promising, but the 21.82% maximum drawdown reveals substantial volatility risk that cannot be ignored with such a small sample size. Extrapolating these metrics to a live trading environment is premature given the high variance inherent in a three-trade history. The next step is to expand the backtest over a longer historical period or increase simulation iterations to validate consistency.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 41.35%     |
| Sortino Ratio   | 0.93       |
| Turnover        | 7.31x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14139.63 |