



Backtest #55690 · LPG · EVO\_EVOEVOEVOE\_v2115

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v2115 backtest on LPG shows a 41.35% ROI with a 66.7% win rate, yet the sample of only three trades renders the 1.13 Sharpe ratio statistically insignificant. A 21.82% drawdown suggests volatility risk is underestimated in such short sequences, creating a false sense of security. We must treat these results as exploratory rather than confirmatory until the strategy generates a robust equity curve. The immediate priority is live paper trading to validate entry logic against real-time liquidity slippage before capital deployment.

ADDITIONAL METRICS

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