



Backtest #44948 · LPG · EVO\_EVOEVOEVOE\_v2219

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +40.41% | 1.10   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +40.41% ROI and 66.7% win rate suggest strong directional accuracy for LPG under the EVO\_EVOEVOEVOE\_v2219 strategy. However, a Sharpe ratio of 1.10 alongside a 21.82% max drawdown indicates significant volatility relative to returns. Statistical confidence is negligible with only three total trades, making the sample too small to distinguish skill from luck. The primary weakness is the lack of data density to validate consistency. Next, extend the backtest period to capture at least fifty trades before assessing live viability.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 40.41%     |
| Sortino Ratio   | 0.90       |
| Turnover        | 7.37x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$14045.47 |