



Backtest #49462 · LPG · EVO\_EVOEVOEVOE\_v2044

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +42.10% | 1.14   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v2044 strategy on LPG generated a 42.1% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. A maximum drawdown of 21.82% suggests high volatility risk that the current sample size fails to quantify. While the positive Sharpe ratio of 1.14 indicates potential edge, the strategy lacks robustness validation against varied market regimes. The immediate next step is to expand the backtest window and increase trade frequency to determine if performance holds under stress.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 42.10%     |
| Sortino Ratio   | 0.95       |
| Turnover        | 7.45x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14214.40 |