



Backtest #51983 · LPG · EVO\_EVOEVOEVOG\_v1676

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_EVOEVOEVOG\_v1676 strategy delivered a 36.29% return on LPG, yet the sample of only three trades severely limits statistical confidence despite a 66.7% win rate. While the 1.04 Sharpe ratio suggests reasonable risk-adjusted returns, the 21.82% maximum drawdown indicates significant volatility exposure not yet smoothed by volume. The high ROI is likely an artifact of low trade frequency rather than a robust edge in current market conditions. Next, expand the backtest window to at least one hundred trades to validate performance consistency and calculate a reliable standard error.

ADDITIONAL METRICS

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