



Backtest #56105 · LPG · EVO\_EVOEVOEVOG\_v468

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_EVOEVOEVOG\_v468 strategy on LPG delivered a +41.35% ROI with a 1.13 Sharpe ratio, yet the 21.82% maximum drawdown highlights extreme volatility inherent in such a low sample. Only three executed trades limit statistical confidence, rendering the 66.7% win rate an unreliable indicator of future performance rather than a robust signal. While the final capital reached \$14,139.63, the sparse trade history suggests the strategy may be overfitted to specific noise rather than capturing a durable edge. We must expand the dataset or adjust parameters to validate consistency before deploying live capital.

ADDITIONAL METRICS

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