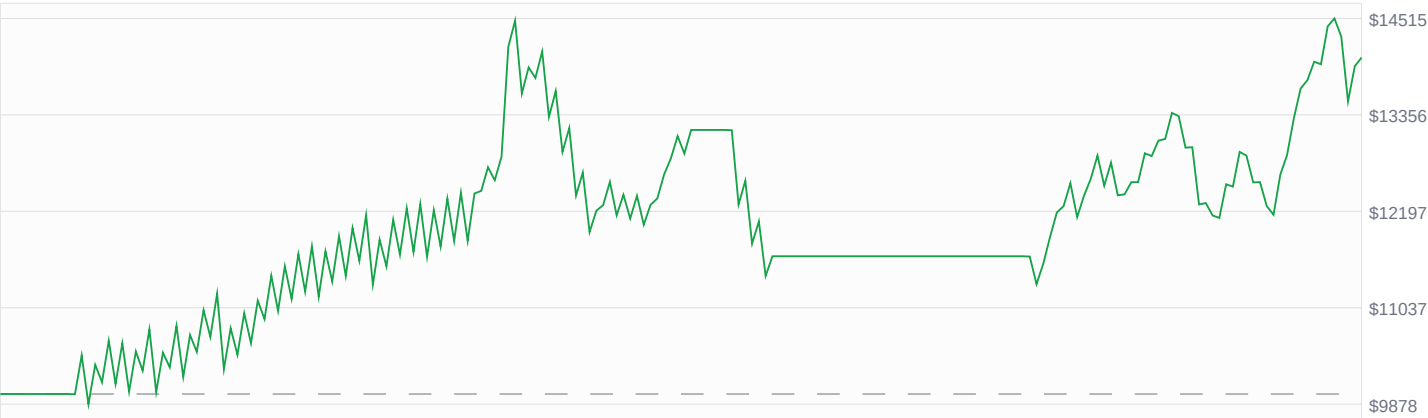




Backtest #38996 · LPG · EVO\_EVOEVOEVOE\_v1724

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 EVO\_EVOEVOEVOE\_v1724 strategy on LPG generated a 40.41% return with a 66.7% win rate, but the statistical validity is severely compromised by only three executed trades. While the 1.10 Sharpe ratio and 21.82% drawdown appear manageable, such metrics are meaningless without a larger sample size to confirm robustness. The strategy likely suffered from overfitting or simply caught a lucky, short-term price anomaly rather than demonstrating a durable edge. We must immediately expand the backtest window or adjust entry filters to generate a sufficient trade count before deploying live capital.

ADDITIONAL METRICS

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