



Backtest #40910 · LPG · EVO\_EVOEVOEVOE\_v1744

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1744 backtest for LPG shows a 40.41% ROI with a 1.10 Sharpe ratio, but the 21.82% drawdown and only three trades create severe statistical uncertainty. A 66.7% win rate on such a small sample lacks institutional confidence, as results could easily reverse with increased volatility or liquidity shifts. While the strategy captured a profitable trend, the low trade count prevents robust validation of its risk parameters under stress. The critical next step is to run a walk-forward analysis on a longer dataset to verify if the edge persists beyond this single historical window.

ADDITIONAL METRICS

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