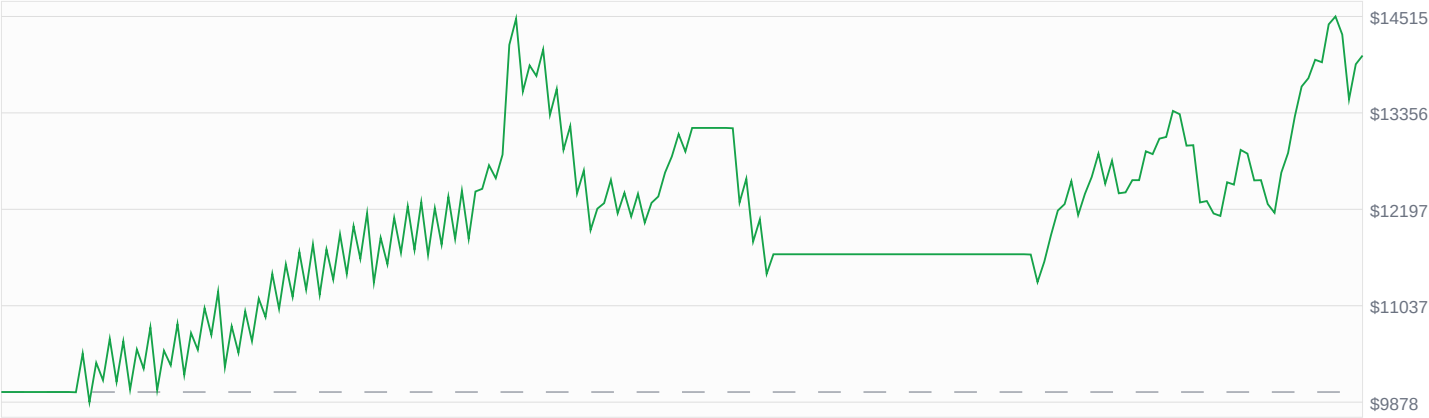




Backtest #44771 · LPG · EVO\_EVOEVOEVOE\_v2110

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 40.41% ROI and 66.7% win rate suggest strong directional accuracy for LPG, but the 21.82% max drawdown indicates significant volatility that eroded capital. With only three total trades, the 1.10 Sharpe ratio lacks statistical significance, meaning these results are highly susceptible to survivorship bias. The small sample size prevents any reliable conclusion about the strategy's long-term robustness or risk-adjusted performance. You must expand the backtest window to include at least fifty trades to validate whether this edge is structural or coincidental.

ADDITIONAL METRICS

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