



Backtest #47001 · LPG · EVO\_EVOEVOEVOE\_v522

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +42.10% | 1.14   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOE\_v522 strategy on LPG generated a robust 42.10% ROI and maintained a 1.14 Sharpe ratio, yet the 21.82% maximum drawdown and minimal 3 trades indicate a severe lack of statistical confidence. Such a low trade count renders the results highly sensitive to noise, making the apparent win rate unreliable for live deployment. The strategy likely lacks sufficient filtering or parameter stability to generate consistent entry signals across different market conditions. Before considering live allocation, the strategy must undergo extensive out-of-sample testing to validate performance beyond this small sample.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 42.10%     |
| Sortino Ratio   | 0.95       |
| Turnover        | 7.45x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14214.40 |