



Backtest #47400 · LPG · EVO\_EVOEVOEVOE\_v648

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_EVOEVOEVOE\_v648 strategy on LPG delivered a +42.10% ROI with a 66.7% win rate, yet the sample size of only three trades renders statistical confidence negligible. A sharp 21.82% drawdown alongside a modest 1.14 Sharpe ratio suggests significant volatility and potential overfitting rather than robust risk-adjusted performance. The strategy likely captures noise rather than a persistent alpha, making the high returns statistically unreliable without more data points. We must increase simulation iterations or widen the lookback period to validate if this edge persists under varied market regimes.

ADDITIONAL METRICS

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