



Backtest #51053 · LPG · EVO\_EVOEVOEVOE\_v520

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +36.29% | 1.04   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v520 backtest on LPG shows a 36.29% ROI with a 66.7% win rate, but the sample size of only three trades renders the 1.04 Sharpe ratio statistically insignificant and prone to overfitting. A maximum drawdown of 21.82% reveals substantial tail risk that contradicts the apparent efficiency of the capital growth to \$13,632.73. We cannot yet validate the strategy's robustness without expanding the dataset to verify consistency across different market regimes. The immediate next step is to retrain the model on a longer historical window and enforce stricter walk-forward validation to ensure the signals are not coincidental.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 36.29%     |
| Sortino Ratio   | 0.86       |
| Turnover        | 7.16x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$13632.73 |