



Backtest #52060 · LPG · EVO\_EVOEVOEVOG\_v1680

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_EVOEVOEVOG\_v1680 strategy on LPG generated a 36.29% ROI with a 66.7% win rate, yet the 21.82% maximum drawdown and razor-thin sample of only three trades severely undermine statistical confidence. While the high win rate suggests strong directional accuracy, the lack of trade frequency prevents reliable Sharpe ratio interpretation and exposes significant overfitting risks. The modest 1.04 Sharpe indicates returns were not sufficiently rewarded per unit of risk relative to market volatility. Immediate parameter optimization across a broader historical window is required to validate performance robustness before live deployment.

ADDITIONAL METRICS

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