



Backtest #50790 · LPG · EVO\_EVOEVOEVOE\_v1767

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1767 strategy on LPG generated a +36.29% ROI, yet the sample size of only three trades severely limits statistical confidence in these results. While the 66.7% win rate and 1.04 Sharpe ratio suggest potential profitability, the 21.82% maximum drawdown indicates significant volatility risk that needs validation. The performance appears overly optimistic given the lack of trade frequency to smooth out outlier behavior. We must execute a broader backtest across extended historical data or multiple symbols to confirm consistency 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 |