



Backtest #53203 · LPG · EVO\_EVOEVOEVOE\_v1902

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +41.35% | 1.13   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v1902 strategy on LPG delivered a robust 41.35% ROI with a 1.13 Sharpe ratio, driven by a 66.7% win rate across only three trades. However, the severe scarcity of samples renders statistical confidence negligible and exposes the portfolio to significant regime risk. A 21.82% maximum drawdown indicates substantial volatility that warrants closer scrutiny before live deployment. The next step is to expand the backtest horizon to generate sufficient data for reliable parameter optimization.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 41.35%     |
| Sortino Ratio   | 0.93       |
| Turnover        | 7.31x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14139.63 |