



Backtest #53362 · LPG · EVO\_EVOEVOEVOE\_v1890

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1890 strategy on LPG delivered a robust +41.35% return with a 1.13 Sharpe ratio, yet the statistical significance is critically undermined by only three total trades. A maximum drawdown of 21.82% suggests high volatility exposure that the small sample size fails to adequately capture or smooth out. The 66.7% win rate indicates directional accuracy, but the lack of trade frequency prevents reliable assessment of the system's consistency across different market regimes. Before deploying live capital, running a broader parameter sweep to increase trade frequency is essential to validate these metrics beyond this narrow dataset.

ADDITIONAL METRICS

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