



Backtest #50796 · LPG · EVO\_EVOEVOEVOE\_v796

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v796 strategy generated a +36.29% ROI on LPG with a 66.7% win rate, but the sample size of only three trades severely limits statistical confidence. A 21.82% maximum drawdown suggests significant volatility exposure that the strategy did not adequately mitigate during this limited period. While the 1.04 Sharpe ratio indicates reasonable risk-adjusted returns, the lack of trade frequency prevents a robust assessment of consistency. The next step is to expand the backtest window to capture more market regimes and validate whether these results are reproducible 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 |