



Backtest #52988 · LPG · EVO\_EVOEVOEVOE\_v1887

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1887 strategy on LPG delivered a +41.35% ROI with a 1.13 Sharpe ratio, yet statistical confidence remains critically low due to only three executed trades. A 66.7% win rate is statistically insignificant at this sample size, rendering the 21.82% maximum drawdown highly volatile and unpredictable for live deployment. While the final capital grew to \$14,139.63, the extreme lack of trade frequency suggests the signal logic is either too restrictive or misaligned with current volatility. The next step is to run a walk-forward analysis with expanded parameters to verify if these returns are robust enough to handle unseen market regimes.

ADDITIONAL METRICS

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