



Backtest #52957 · LPG · EVO\_EVOEVOEVOE\_v1964

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1964 strategy generated a 41.35% ROI on LPG with a robust 1.13 Sharpe ratio, driven by a 66.7% win rate across three trades. However, the extremely low trade count severely limits statistical significance, creating a high risk of overfitting to a specific market regime. The 21.82% maximum drawdown suggests aggressive risk exposure that may not be sustainable as volume increases. To validate viability, I recommend re-running the backtest with a wider date range and stricter minimum trade thresholds. This approach will clarify whether the performance stems from genuine edge or mere luck.

ADDITIONAL METRICS

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