



Backtest #53522 · LPG · EVO\_EVOEVOEVOE\_v2132

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v2132 strategy on LPG generated a 41.35% ROI, yet statistical significance remains elusive with only three trades. A sharp 21.82% drawdown suggests high volatility sensitivity rather than robust trend-following mechanics. While the 66.7% win rate and 1.13 Sharpe ratio appear promising, the narrow sample size prevents reliable confidence in these metrics. Future testing requires expanding the dataset to validate performance across different market regimes before deployment.

ADDITIONAL METRICS

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