



Backtest #53390 · LPG · EVO\_EVOEVOEVOE\_v2382

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v2382 strategy generated a +41.35% return on LPG, but the sample size of three trades renders the 1.13 Sharpe ratio and 66.7% win rate statistically insignificant. A 21.82% drawdown suggests high volatility exposure that is not adequately hedged by the current signal logic. The results appear driven by a few outlier positions rather than a robust probabilistic edge across market regimes. We must expand the backtest window or adjust the entry filters to validate performance 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 |