



Backtest #53587 · LPG · EVO\_EVOEVOEVOE\_v2390

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v2390 strategy generated a 41.35% ROI on LPG with a 66.7% win rate, yet the sample size of only three trades renders the 1.13 Sharpe ratio statistically insignificant. A 21.82% maximum drawdown suggests high volatility exposure that the limited data fails to capture reliably. Extrapolating these results to live markets risks severe overfitting due to the lack of robustness in such a small sample. The next step is to execute a walk-forward analysis across multiple LPG timeframes to validate if the edge holds beyond this narrow dataset.

ADDITIONAL METRICS

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