



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