



Backtest #55732 · LPG · EVO_EVOEVOEVOE_v2225

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_v2225 strategy on LPG delivered a +41.35% ROI with a 1.13 Sharpe ratio, but statistical significance is null given only three executed trades. A 21.82% maximum drawdown indicates high volatility exposure that the sample size fails to capture reliably. While the 66.7% win rate suggests directional efficacy, the lack of trade frequency prevents robust confidence intervals. The next step is to retest the strategy over a longer historical window or adjust entry thresholds to increase trade frequency and reduce slippage sensitivity.

ADDITIONAL METRICS

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