



Backtest #55488 · LPG · EVO_EVOEVOEVOE_v2180

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_v2180 strategy on LPG delivered a 41.35% ROI with a 66.7% win rate, driven by only three trades. The 1.13 Sharpe ratio suggests reasonable risk-adjusted returns, but the 21.82% maximum drawdown reveals high volatility per trade. Statistical confidence is negligible due to the extremely small sample size, rendering the performance metrics unstable. We must increase trade frequency by adjusting entry thresholds or refining filter logic to validate this edge. Proceed with a forward test using tighter stop-losses to manage the observed downside exposure.

ADDITIONAL METRICS

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