



Backtest #33292 · LPG · EVO_EVOEVOEVOG_v468

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v468 strategy on LPG demonstrates a strong performance, with a 66.7% win rate, a Sharpe ratio of 1.10, and a max drawdown of 21.86%. However, with only three trades, the sample size is relatively small, limiting the statistical confidence. Moving forward, incorporating more backtests and a longer period could enhance the analysis and increase the confidence in the strategy's reliability.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51