



Backtest #33838 · LPG · EVO_EVOEVOEVOE_v838

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_EVOEVOEVOE_v838 strategy for LPG achieved a positive ROI of 39.93%, with a Sharpe ratio of 1.10 and a win rate of 66.7%. Despite a modest max drawdown of 21.86%, this strategy's statistical confidence is supported by a sample size of 3 trades, which is relatively small. Given these results, one concrete next step is to optimize parameter settings through backtesting to further refine the strategy and increase the win rate while managing drawdowns.

ADDITIONAL METRICS

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