



Backtest #51339 · LPG · EVO_EVOEVOEVOE_v833

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v833 strategy delivered a +36.29% return on LPG with a 66.7% win rate, yet the statistical confidence is negligible due to only three trades. A 21.82% maximum drawdown indicates significant vulnerability to adverse price swings, while the Sharpe ratio of 1.04 suggests returns are not sufficiently risk-adjusted for institutional standards. The sample size is too small to validate the robustness of the entry logic or to rule out overfitting. Next, expand the backtest dataset using more historical candles and stricter filters to achieve at least 50 trades for reliable performance attribution.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73