



Backtest #51884 · LPG · EVO_EVOEVOEVOE_v695

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_v695 strategy delivered a 36.29% return on LPG with a 66.7% win rate, yet the 21.82% drawdown and meager three trades reveal insufficient sample size for statistical significance. A Sharpe ratio of 1.04 indicates moderate risk-adjusted returns, but the strategy likely failed to capture the full volatility spectrum due to extreme sparsity in trade generation. Without more data points, we cannot confidently validate the edge or assume the results will hold under live market conditions. We must refine entry filters to increase trade frequency before scaling capital or deploying live funds.

ADDITIONAL METRICS

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