



Backtest #32756 · LPG · EVO_EVOEVOEVOE_v1830

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 LPG backtest exhibited strong performance with a 39.93% ROI and a Sharpe ratio of 1.10. Despite this, a 21.86% max drawdown suggests significant volatility. The EVO_EVOEVOEVOE_v1830 strategy showed a win rate of 66.7%, suggesting consistent profitable trades. A key next step would be to analyze the underlying factors contributing to the drawdown and adjust the strategy accordingly to mitigate risk.

ADDITIONAL METRICS

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