



Backtest #32794 · LPG · EVO_EVOEVOEVOE_v789

ROI

+39.93%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v798 strategy on LPG shows a robust performance with a positive ROI of 39.93%, a Sharpe ratio of 1.10, and a win rate of 66.7%. However, the strategy experienced a significant drawdown of 21.86%, indicating potential risk. For future iterations, it's crucial to further analyze the drawdown patterns and adjust the parameter settings to mitigate against this volatility.

ADDITIONAL METRICS

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