



Backtest #33356 · LPG · EVO_EVOEVOEVOG_v485

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_EVOEVOEVOG_v485 strategy for LPG achieved a significant ROI of +39.93% with a Sharpe ratio of 1.10, indicating a favorable risk-adjusted return. Despite a low win rate of 66.7%, the strategy managed to capture a substantial profit. The max drawdown of 21.86% suggests potential risk management issues. To mitigate these risks, I recommend implementing a more robust stop-loss strategy and diversifying the trading positions to spread the risk.

ADDITIONAL METRICS

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