



Backtest #33364 · LPG · EVO_EVOEVOG_v492

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_EVOEVOG_v492 strategy on the LPG asset achieved a promising ROI of +39.93% with a Sharpe ratio of 1.10, showcasing strong performance. Despite a high win rate of 66.7%, the max drawdown of 21.86% highlights potential risks. A concrete next step would be to conduct a backtest with a larger sample size to validate these results and further refine the strategy.

ADDITIONAL METRICS

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