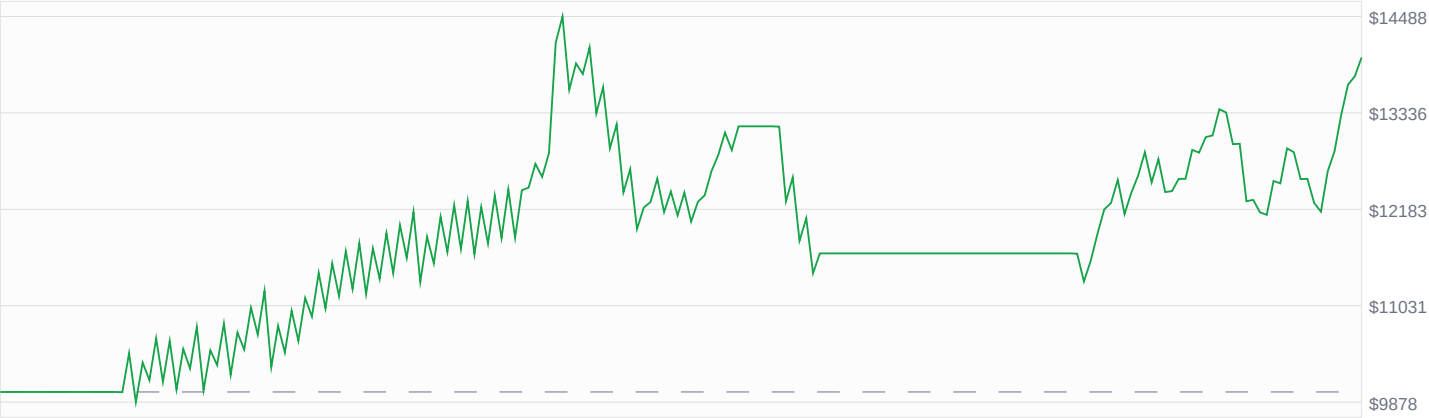




Backtest #33414 · LPG · EVO_EVOEVOEVOG_v507

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 backtest for the EVO_EVOEVOEVOG_v507 strategy on LPG demonstrates a positive return with a Sharpe ratio of 1.10, indicating a favorable risk-adjusted performance. However, the strategy suffered a significant drawdown of 21.86%, suggesting underperformance during market downturns. A 66.7% win rate confirms the strategy's ability to capitalize on profitable trades. The low number of trades (3) may indicate an opportunity for diversification or optimization in future iterations. Next, consider expanding the trading horizon to better capture market volatility and refine the technical parameters of 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