



Backtest #33850 · LPG · EVO_EVOEVOEVOE_v624

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_EVOEVOEVOE_v624 strategy for LPG performed well with a +39.93% ROI, a Sharpe ratio of 1.10, and a win rate of 66.7%. Despite this positive performance, the max drawdown reached 21.86%, indicating some volatility. Given the sample size of 3 trades, the results suggest a statistically significant positive performance. A concrete next step could be to optimize the parameter settings for more consistent outcomes and lower drawdowns.

ADDITIONAL METRICS

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