



Backtest #33896 · LPG · EVO_EVOEVOEVOE_v647

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_v647 strategy on LPG showed a robust performance, achieving a +39.93% ROI and a Sharpe ratio of 1.10, indicating strong risk-adjusted returns. The strategy's win rate was 66.7%, with a max drawdown of 21.86%. The sample size of 3 trades suggests limited statistical confidence, but the robust performance highlights promising potential. A concrete next step could be to test the strategy on a larger sample size to further validate its efficacy.

ADDITIONAL METRICS

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