



Backtest #34038 · LPG · EVO_EVOEVOEVOE_v696

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 LPG EVO_EVOEVOEVOE_v696 strategy achieved a robust return of +39.93% with a Sharpe ratio of 1.10, indicating strong risk-adjusted performance. The 66.7% win rate suggests a high likelihood of profitability. However, the 21.86% max drawdown highlights volatility. For future strategies, consider increasing the risk tolerance or exploring other strategies with higher returns.

ADDITIONAL METRICS

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