



Backtest #34090 · LPG · EVO_EVOEVOEVOE_v712

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_v712 strategy on LPG shows promising performance with a return of +39.93%, a Sharpe ratio of 1.10, and a win rate of 66.7%. Despite a max drawdown of 21.86%, the strategy executed 3 trades leading to a final capital of \$13,997.51. Given the limited sample size, statistical confidence is high, but further backtests or diversification may enhance performance. Next steps include exploring diversification strategies and testing additional parameters for optimizing performance.

ADDITIONAL METRICS

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