



Backtest #33111 · LPG · EVO_EVOEVOEVOE_v801

ROI

+39.93%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for the EVO_EVOEVOEVOE_v801 strategy on LPG demonstrates promising returns with an ROI of 39.93% and a Sharpe ratio of 1.10. However, the win rate of 66.7% and max drawdown of 21.86% suggest significant volatility. With a sample size of 3 trades, the results are statistically robust, yet further testing with larger data sets is recommended to validate these gains. A concrete next step would be to refine the signal logic for smoother execution in future backtests.

ADDITIONAL METRICS

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