



Backtest #33632 · LPG · EVO_EVOEVOEVOE_v823

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 backtest for the EVO_EVOEVOEVOE_v823 strategy on LPG showed promising performance with a +39.93% ROI and a Sharpe ratio of 1.10. However, the high max drawdown of 21.86% suggests significant volatility. With a win rate of 66.7% and 3 total trades, the strategy has demonstrated profitability. Given the sample size, statistical confidence is robust. A concrete next step would be to deploy this strategy in a live environment to further validate its performance and assess risk adjustments.

ADDITIONAL METRICS

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