



Backtest #33818 · LPG · EVO_EVOEVOEVOE_v613

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_v613 strategy on LPG assets showed promising results, with an ROI of +39.93%, a Sharpe ratio of 1.10, and a win rate of 66.7%. However, the max drawdown reached 21.86%, highlighting the inherent risk. The strategy executed 3 trades, generating a final capital of \$13,997.51. Next, we should focus on optimizing the stop-loss levels and diversifying the portfolio to mitigate risk further.

ADDITIONAL METRICS

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