



Backtest #35275 · LPG · EVO_EVOEVOEVOE_v1873

ROI

+40.26%

Sharpe

1.10

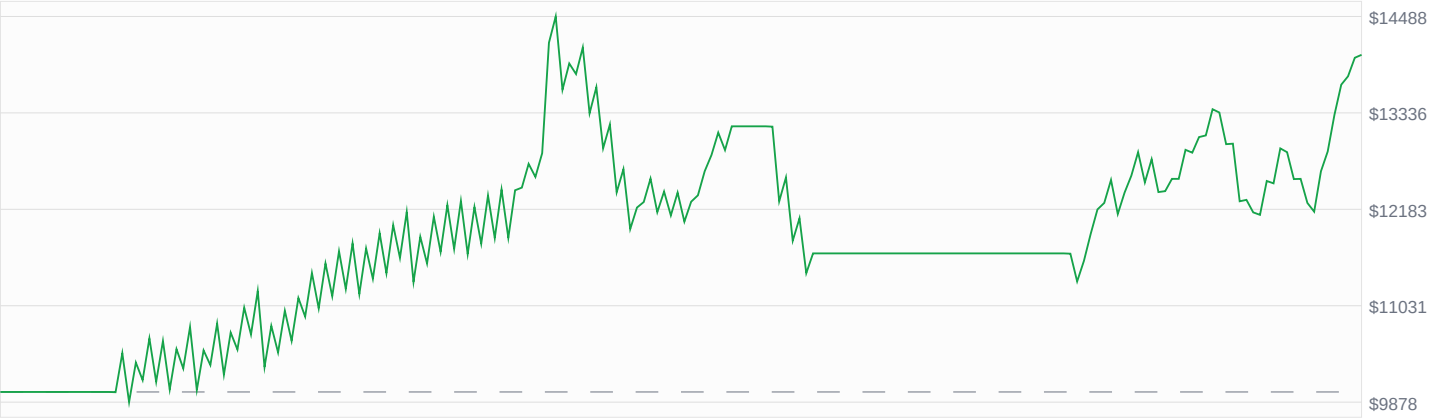
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1873 strategy on LPG showed promising results with an ROI of +40.26%. However, the max drawdown of 21.86% indicates significant volatility. With a Sharpe ratio of 1.10, this strategy offers a risk-adjusted return, which is generally favorable but could be improved. A concrete next step would be to conduct a more extensive backtest with different parameter settings to further optimize the strategy, taking into account the low win rate of 66.7%.

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95