



Backtest #46987 · LPG · EVO_EVOEVOEVOE_v519

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v519 strategy on LPG generated a 42.10% ROI with a 1.14 Sharpe ratio, indicating profitable trend capture during the short period. However, the 21.82% maximum drawdown and low total trade count of three severely limit statistical confidence in these results. A win rate of 66.7% suggests directional accuracy, but the sample size is insufficient to validate robustness across market regimes. Before live deployment, running a larger backtest with walk-forward analysis is essential to confirm if the edge persists beyond this single run.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40