



Backtest #47026 · LPG · EVO_EVOEVOEVOE_v535

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v535 strategy generated a 42.10% return on LPG, yet the 21.82% drawdown and low trade count of three limit statistical reliability significantly. A sharp ratio of 1.14 suggests risk-adjusted performance is mediocre, and the high win rate likely masks poor loss severity in this sparse sample. Without more data points, the results are prone to overfitting and lack robustness for live deployment. We must execute a larger, out-of-sample backtest to validate edge before committing capital.

ADDITIONAL METRICS

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