



Backtest #56259 · LPG · EVO_EVOEVOEVOE_v535

ROI

+41.35%

Sharpe

1.13

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 delivered a 41.35% return on LPG, but the 66.7% win rate across only three trades lacks statistical significance for institutional deployment. A 21.82% maximum drawdown indicates high volatility exposure that warrants caution before scaling capital beyond the \$14,139.63 simulation result. The 1.13 Sharpe ratio suggests mediocre risk-adjusted performance relative to the substantial drawdown incurred. To validate the edge, run a walk-forward analysis over a larger sample size to confirm robustness before live execution.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63