



Backtest #56243 · LPG · EVO_EVOEVOEVOE_v530

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_v530 strategy shows strong profitability with a 41.35% ROI, though the statistical confidence is critically low due to only three executed trades. A win rate of 66.7% and Sharpe ratio of 1.13 suggest efficacy, but a maximum drawdown of 21.82% indicates significant volatility exposure per trade. Without sufficient sample size, these metrics could easily be outliers rather than reliable indicators of future performance. The next step is to run a longer backtest on LPG with adjusted parameters to validate consistency before deploying live capital.

ADDITIONAL METRICS

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