



Backtest #51781 · LPG · EVO_EVOEVOEVOE_v583

ROI

+36.29%

Sharpe

1.04

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v583 strategy generated a +36.29% return on LPG with a 66.7% win rate, yet the extreme volatility remains a critical flaw given the 21.82% maximum drawdown. The 1.04 Sharpe ratio suggests modest risk-adjusted efficiency, but the sample size of only three trades renders these metrics statistically insignificant and prone to overfitting. A single lucky entry likely drove the profitability, making the strategy unreliable for live deployment without further validation. The next step is to expand the parameter space across multiple market regimes to verify if this performance holds beyond this specific historical window.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73