



Backtest #51131 · LPG · EVO_EVOEVOEVOE_v535

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_EVOEVOEVOE_v535 strategy on LPG delivered a 36.29% ROI with a 66.7% win rate, yet a mere three trades and a 21.82% drawdown make the 1.04 Sharpe ratio statistically insignificant. The limited sample size prevents us from confirming whether the strategy captures genuine mean reversion or merely random noise during a specific market phase. While the high win rate suggests precision, the volatility risk remains untested without broader historical context to validate consistency. We must execute a robust parameter optimization across diverse market regimes to distinguish alpha from luck before any live deployment.

ADDITIONAL METRICS

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