



Backtest #51177 · LPG · EVO_EVOEVOEVOG_v1666

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v1666 strategy on LPG delivered a 36.29% ROI with a 1.04 Sharpe ratio, driven by a 66.7% win rate across just three trades. However, the 21.82% maximum drawdown and minimal trade count indicate high volatility and insufficient statistical confidence for institutional deployment. With only three data points, the results likely reflect overfitting rather than robust alpha generation. The next step is to run a walk-forward analysis on extended historical data to validate performance stability before live execution.

ADDITIONAL METRICS

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