



Backtest #50977 · LPG · EVO_EVOEVOEVOG_v468

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_v468 strategy generated a +36.29% return on LPG, but the sample size of only three trades renders these results statistically insignificant and highly prone to overfitting. While the 66.7% win rate and 1.04 Sharpe ratio appear promising, the 21.82% maximum drawdown reveals substantial volatility risk that a real portfolio could not sustain without further validation. A robust evaluation requires expanding the test period or adjusting parameters to generate a larger dataset capable of filtering out random noise. The immediate next step is to run a walk-forward analysis to verify if these metrics hold across different market regimes before deploying capital.

ADDITIONAL METRICS

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