



Backtest #56134 · LPG · EVO_EVOEVOEVOG_v1663

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v1663 strategy generated 41.35% ROI on LPG with a 66.7% win rate, yet the 21.82% drawdown reveals significant volatility given only three executed trades. A Sharpe ratio of 1.13 suggests marginal risk-adjusted returns that lack statistical confidence due to this critically small sample size. The results indicate a potential mean-reversion edge is present, but the data is too thin to confirm robustness without further validation. The next step is to run an expanded walk-forward analysis to verify if performance holds across different market regimes.

ADDITIONAL METRICS

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