



Backtest #46876 · LPG · EVO_EVOEVOEVOG_v1660

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v1660 strategy on LPG delivered a +42.10% ROI with a 1.14 Sharpe, yet the 21.82% drawdown and low 66.7% win rate across only three trades reveal severe statistical instability. This sample size is too small to confirm robustness; the results likely reflect random noise rather than a persistent edge. The high volatility suggests the signals lack sufficient filtering to survive broader market conditions. I must run a longer backtest on historical data with adjusted entry thresholds to validate the strategy before any capital deployment.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40