



Backtest #33282 · LPG · EVO_EVOVOGG1R_v471

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOVOGG1R_v471 backtest on LPG demonstrates a 39.93% ROI driven by a high win rate of 66.7%, yet the statistical significance is critically compromised by only three total trades. A maximum drawdown of 21.86% against a Sharpe ratio of 1.10 indicates that the strategy's profitability is currently driven by luck rather than robust edge. Given the extremely low sample size, the performance metrics lack reliability and cannot be trusted for live deployment without further validation. We must immediately expand the backtest horizon or adjust parameters to generate a statistically meaningful sample size before considering this strategy viable.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51