



Backtest #33351 · LPG · EVO\_EVOEVOEVOG\_v484

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 LPG backtest for EVO\_EVOEVOEVOG\_v484 delivered a 39.93% ROI with a 1.10 Sharpe ratio, yet the 21.86% drawdown and single-trade sample of 3 executions severely undermine statistical confidence. While entry logic appears effective in isolation, the lack of trade diversity suggests the strategy is overfit to a specific market phase rather than capturing persistent alpha. This limited dataset cannot reliably predict performance under varied volatility or liquidity conditions. The next step is to expand the lookback period to ensure robustness and validate the win rate across multiple market regimes.

ADDITIONAL METRICS

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