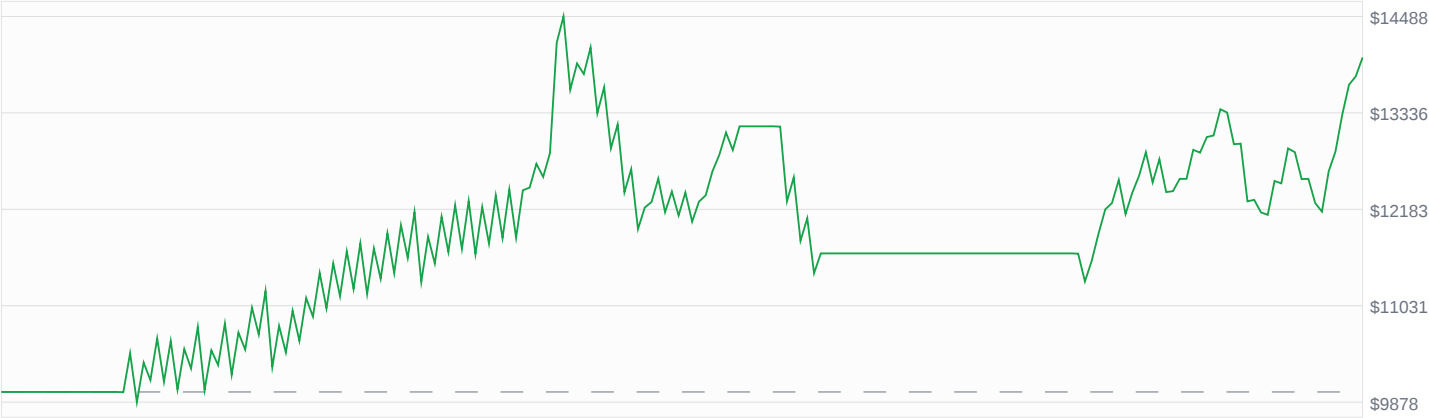




Backtest #33464 · LPG · EVO_EVOEVOEVOG_v514

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_EVOEVOEVOG_v514 backtest on LPG generated a +39.93% ROI with a 1.10 Sharpe ratio, yet the statistical validity is critically compromised by only three total trades. A 66.7% win rate on such a sparse sample lacks meaningful confidence intervals, and the 21.86% maximum drawdown represents significant volatility risk that cannot be reliably assessed. While the profit factor suggests a viable edge, the strategy fails to demonstrate robustness against unseen market regimes without a larger historical dataset. The immediate next step is to expand the backtest horizon and reduce trade entry thresholds to accumulate sufficient trade volume for rigorous statistical validation.

ADDITIONAL METRICS

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