



Backtest #33737 · LPG · EVO_EVOEVOEVOG_v1668

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_v1668 shows a 39.93% return driven by a high 66.7% win rate, yet the sample of just three trades renders the 1.10 Sharpe ratio statistically insignificant. While the strategy effectively navigated initial volatility, the 21.86% maximum drawdown reveals severe fragility in tail risk that a larger dataset would likely expose. We cannot yet validate the robustness of this alpha because such low trade counts often reflect overfitting rather than genuine market edge. The next step is to run an out-of-sample backtest on a different time window or optimize the entry logic to reduce trade frequency and improve statistical confidence.

ADDITIONAL METRICS

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