



Backtest #38880 · LPG · EVO_EVOEVOEVOG_v1676

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v1676 backtest on LPG shows a +40.41% ROI with a 66.7% win rate, yet the sample of only three trades severely limits statistical confidence. While the strategy captured significant upside, the 21.82% maximum drawdown reveals high volatility risk not mitigated by the 1.10 Sharpe ratio. Such a small dataset likely overfits current market conditions and fails to account for future liquidity shifts or regime changes. Running a robustness test across different timeframes or optimizing entry thresholds with more historical data is the necessary next step to validate performance before live deployment.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47