



Backtest #46047 · LPG · EVO_EVOEVOEVOG_v1669

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_v1669 backtest on LPG shows a +40.41% ROI with a 66.7% win rate, yet the statistical validity is critically low due to only three executed trades. Despite a respectable Sharpe ratio of 1.10, the 21.82% maximum drawdown indicates significant volatility exposure that cannot be reliably assessed with such a small sample size. The high return per trade suggests potential overfitting to a specific market noise rather than robust trend capture. To confirm strategy viability, we must run a longer backtest period with adjusted parameters to validate performance across diverse market regimes.

ADDITIONAL METRICS

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