



Backtest #46964 · LPG · EVO_EVOEVOEVOG_v508

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v508 strategy generated a 42.10% return on LPG, but a 66.7% win rate on only three trades lacks statistical significance for institutional adoption. A 21.82% maximum drawdown exposes the portfolio to unacceptable risk given the low trade frequency, suggesting the model is overfitting to a specific market regime rather than capturing robust alpha. While the 1.14 Sharpe ratio indicates positive risk-adjusted returns, the sample size renders these metrics unreliable without further validation on out-of-sample data. We must immediately expand the test period or incorporate volatility filters to ensure the strategy performs under varying market conditions.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40