



Backtest #51846 · LPG · EVO_EVOEVOEVOG_v1671

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v1671 strategy generated a 36.29% return on LPG with a 66.7% win rate, yet the sample size of only three trades renders these statistics statistically insignificant. The 21.82% maximum drawdown indicates substantial volatility relative to the short execution history, making the 1.04 Sharpe ratio unreliable for risk assessment. We cannot confirm the robustness of this signal logic without observing behavior across a broader market cycle. The immediate next step is to expand the backtest window and test parameters against a larger dataset to validate performance consistency before live deployment.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73