



Backtest #51983 · LPG · EVO_EVOEVOEVOG_v1676

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_v1676 strategy delivered a 36.29% return on LPG, yet the sample of only three trades severely limits statistical confidence despite a 66.7% win rate. While the 1.04 Sharpe ratio suggests reasonable risk-adjusted returns, the 21.82% maximum drawdown indicates significant volatility exposure not yet smoothed by volume. The high ROI is likely an artifact of low trade frequency rather than a robust edge in current market conditions. Next, expand the backtest window to at least one hundred trades to validate performance consistency and calculate a reliable standard error.

ADDITIONAL METRICS

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