



Backtest #56128 · LPG · EVO_EVOEVOEVOG_v478

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOEVOG_v478 achieved a 41.35% ROI with a 66.7% win rate, yet the 21.82% drawdown and only three trades severely undermine statistical significance. A Sharpe ratio of 1.13 suggests decent risk-adjusted returns, but the sparse sample size makes the results highly volatile and prone to overfitting. The strategy's reliance on a narrow trade set fails to prove robustness across different market regimes, requiring immediate validation on a larger dataset. Before deployment, we must expand the test to at least 50 trades to ensure the strategy captures genuine alpha rather than noise.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63