



Backtest #56131 · LPG · EVO_EVOEVOEVOG_v484

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 EVO_EVOEVOEVOG_v484 backtest shows a 41.35% ROI, but the strategy's statistical significance is critically compromised by only three total trades. Despite a respectable Sharpe ratio of 1.13 and a 66.7% win rate, a maximum drawdown of 21.82% indicates high volatility risk during the few execution periods. Such a small sample size renders the performance metrics highly sensitive to noise rather than demonstrating robust alpha generation. The next concrete step is to run a walk-forward analysis with a longer historical window to validate if this edge persists across different market regimes.

ADDITIONAL METRICS

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