



Backtest #56159 · LPG · EVO_EVOEVOEVOG_v508

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_v508 delivered a 41.35% ROI with a 1.13 Sharpe ratio, yet the strategy is statistically fragile due to only three trades. A 21.82% drawdown indicates significant volatility risk that the high win rate of 66.7% fails to mitigate with such limited data. We cannot confirm alpha generation because the sample size is insufficient to validate consistency across different market regimes. The next step is to expand the test period or reduce the trade threshold to generate a robust equity curve. Without more data points, this performance remains an outlier rather than a proven edge.

ADDITIONAL METRICS

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