



Backtest #38488 · LPG · EVO_EVOEVOEVOE_v547

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for strategy EVO_EVOEVOEVOE_v547 delivered a robust +40.41% ROI with a 66.7% win rate and a Sharpe ratio of 1.10, indicating efficient risk-adjusted returns. However, the strategy executed only three trades, which severely limits statistical significance and renders the 21.82% maximum drawdown highly volatile and unrepresentative of live performance. The sample size is too small to confirm whether the observed alpha is a result of genuine edge or simply random noise within a short simulation window. Before deploying capital, we must expand the backtest horizon to accumulate at least 100 trades for a reliable confidence interval. This preliminary data warrants further parameter optimization rather than immediate live execution.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47