



Backtest #40784 · LPG · EVO_EVOEVOE_v1761

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 EVO_EVOEVOE_v1761 generated a 40.41% return with a 66.7% win rate, yet the sample size of only three trades renders these statistics statistically insignificant and prone to overfitting. While the 1.10 Sharpe ratio suggests favorable risk-adjusted returns, the 21.82% maximum drawdown indicates substantial volatility that warrants caution before live deployment. The strategy appears to capture trend momentum effectively on limited data, but lacks robustness across different market regimes. To validate the edge, you must expand the sample size by testing across multiple years or increasing trade frequency while monitoring for parameter instability.

ADDITIONAL METRICS

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