



Backtest #44055 · LPG · EVO_EVOEVOEVOE_v1780

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_v1780 shows a 40.41% ROI, yet the 66.7% win rate and 1.10 Sharpe are statistically meaningless given only three trades. A 21.82% drawdown is dangerously high for such a small sample, indicating extreme volatility rather than a robust trend-following mechanism. We lack confidence in these metrics because the performance hinges on a single trade sequence that rarely repeats in live markets. The next step is to expand the backtest window to at least 12 months and increase trade frequency to validate the strategy's resilience.

ADDITIONAL METRICS

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