



Backtest #47816 · LPG · EVO_EVOEVOE_v741

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v741 shows a 42.1% ROI driven by only three trades, making the 1.14 Sharpe ratio and 66.7% win rate statistically unreliable given the tiny sample size. While the strategy captured a favorable trend, the 21.82% maximum drawdown highlights significant volatility risk that could erode gains in a broader market correction. We cannot confirm the strategy's robustness without more data points to smooth out random outliers and validate the risk-adjusted returns. Next, we must expand the test period or adjust parameters to generate a larger trade history before deploying live capital. This approach ensures we distinguish genuine alpha from noise inherent in low-frequency strategies.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40