



Backtest #48386 · LPG · EVO_EVOEVOEVOE_v1725

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 shows promising returns with a 66.7% win rate, yet the sample size of only three trades severely limits statistical confidence in these metrics. While the strategy generated a 42.1% ROI and a 1.14 Sharpe ratio, the shallow trade history makes the 21.8% maximum drawdown highly volatile and potentially unrepresentative of live performance. The robustness of the EVO strategy cannot be validated without expanding the dataset to smooth out these extreme equity fluctuations. We must run an extended simulation using historical data spanning multiple market regimes to confirm whether the alpha is consistent or merely an overfitting artifact.

ADDITIONAL METRICS

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