



Backtest #49432 · LPG · EVO_EVOEVOE_v1827

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_v1827 shows a 42.1% gain with a robust 66.7% win rate, yet the sample size of three trades severely limits statistical confidence in these metrics. While the strategy successfully captured a large alpha, the lack of trade frequency makes it impossible to verify consistency or rule out random noise. The 21.82% maximum drawdown indicates significant volatility exposure that warrants scrutiny given the minimal historical data. To validate this approach, you must run a forward test or expand the parameter set to generate a larger dataset. Without more data points, this result remains an outlier rather than a proven edge.

ADDITIONAL METRICS

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