



Backtest #41509 · LPG · EVO_EVOEVOGG1R_v1658

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_EVOEVOGG1R_v1658 generated a 40.41% ROI with a 66.7% win rate, yet the sample of only three trades creates severe statistical noise that undermines any confidence in the 1.10 Sharpe ratio. While the strategy captured significant upside, the 21.82% maximum drawdown reveals substantial volatility risk that is not adequately mitigated by such a small dataset. Relying on these few instances to project future performance is dangerous, as the results could easily be a result of randomness rather than edge. The primary next step is to expand the historical lookback period or adjust the parameters to generate a larger sample size before deploying live capital. Without more data points, the strategy remains unproven and

ADDITIONAL METRICS

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