



Backtest #46613 · LPG · EVO_EVOEVOEVOE_v777

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for strategy EVO_EVOEVOEVOE_v777 shows a +42.10% gain with a 1.14 Sharpe ratio, yet the sample size of only three trades creates severe statistical unreliability for institutional deployment. While the 66.7% win rate and 21.82% drawdown suggest a defined risk profile, the lack of trade frequency prevents any meaningful assessment of strategy robustness or consistency across market regimes. Confidence in these metrics is negligible given the high variance inherent in low-sample simulations, rendering the results more indicative of overfitting than predictive power. The next step is to expand the backtesting window significantly and introduce walk-forward analysis to validate performance stability before

ADDITIONAL METRICS

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