



Backtest #55584 · LPG · EVO_EVOEVOEVOE_v2267

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOEVOE_v2267 shows a 41.35% return with a 1.13 Sharpe, yet the 21.82% drawdown and mere three trades severely limit statistical confidence. A small sample size like this often masks regime sensitivity and overfitting risks, making the robust 66.7% win rate potentially misleading for live deployment. While the strategy captured significant upside, the lack of trade frequency prevents reliable assessment of consistency under varying market conditions. Before considering live execution, we must expand the lookback period or optimize parameters to validate performance across more market cycles.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63