



Backtest #56573 · LPG · EVO_EVOEVOE_v1833

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_EVOEVOE_v1833 shows a 41.35% gain with a 66.7% win rate, yet the 21.82% drawdown and only three trades indicate a statistically insignificant sample size. The high volatility suggests the strategy relies on infrequent, high-impact breakouts rather than consistent alpha, making the 1.13 Sharpe ratio misleading without a longer history. Relying on such a sparse dataset creates significant overfitting risk where past performance does not guarantee future results. We must run a longer historical simulation to validate robustness before considering live deployment.

ADDITIONAL METRICS

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