



Backtest #48140 · LPG · EVO_EVOEVOE_v871

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_v871 shows a +42.1% ROI, yet the sample size of only three trades renders the 66.7% win rate statistically insignificant. A 21.82% maximum drawdown combined with a Sharpe ratio of 1.14 suggests high volatility that current parameters fail to smooth. Confidence in these results is low because such a small trade count cannot reliably predict live market performance. The strategy requires significantly more historical data to validate its edge before deployment.

ADDITIONAL METRICS

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