



Backtest #55952 · LPG · EVO_EVOEVOEVOE_v2366

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_v2366 shows a 41.35% ROI with a 66.7% win rate, yet the 21.82% drawdown and single-digit trade count suggest severe overfitting. A Sharpe ratio of 1.13 is plausible but statistically fragile given only three trades, making risk metrics unreliable. Confidence in these results is low, as the strategy likely captures noise rather than a sustainable edge. We must expand the sample by running a walk-forward analysis with varying parameters before deployment.

ADDITIONAL METRICS

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