



Backtest #33792 · LPG · EVO_EVOEVOE_v611

ROI

+39.93%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v611 shows a +39.93% ROI and a 66.7% win rate, yet the Sharpe ratio of 1.10 and a 21.86% drawdown reveal excessive volatility. With only three total trades, these metrics lack statistical significance, meaning the results could easily be outliers rather than a repeatable edge. The strategy likely failed to filter for volatility regimes, resulting in a few large winners offset by significant risk exposure. We must increase the sample size via a longer backtest range or add a volatility filter before deploying any live capital.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51