



Backtest #33943 · LPG · EVO_EVOEVOE_v669

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v669 shows a robust 39.93% ROI and a 1.10 Sharpe ratio, yet this performance is heavily skewed by only three trades. A 66.7% win rate and 21.86% drawdown are statistically insignificant, meaning the strategy's reliability cannot be confirmed with confidence. The high return per trade suggests a lack of diversification or overfitting to specific market conditions rather than consistent alpha generation. We must immediately expand the sample size by backtesting with a longer history and different volatility regimes to validate robustness. Until further data confirms stability, treat these results as a hypothesis rather than an operational edge.

ADDITIONAL METRICS

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