



Backtest #38023 · LPG · EVO_EVOEVOE_v1940

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v1940 delivered a 40.41% ROI, yet the statistical significance is negligible given only three trades. A 21.82% maximum drawdown alongside a 1.10 Sharpe ratio suggests high volatility that is not yet smoothed by sufficient sample data. While the 66.7% win rate indicates potential edge, the current dataset cannot confirm robustness against future market regimes. The immediate next step is to expand the lookback period and run a walk-forward analysis to validate the strategy across different market cycles.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47