



Backtest #44131 · LPG · EVO_EVOEVOE_v2002

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_v2002 shows a 40.41% return with a 1.10 Sharpe, but statistical significance is weak given only three trades. A 66.7% win rate combined with a 21.82% maximum drawdown indicates high volatility and potential overfitting on this short sample. The strategy likely captured a narrow price range or specific volatility spike rather than a robust trend. We must increase the sample size by testing different timeframes or periods to confirm if this alpha is persistent. Adjusting position sizing to cap drawdowns below 15% should be the immediate next step before deploying live capital.

ADDITIONAL METRICS

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