



Backtest #47105 · LPG · EVO_EVOEVOEVOE_v566

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOEVOE_v566 shows a +42.10% return, yet the statistical significance is critically low given only three trades were executed. Although the Sharpe ratio of 1.14 suggests acceptable risk-adjusted returns, a maximum drawdown of 21.82% indicates high volatility exposure that is difficult to validate with such a small sample size. The 66.7% win rate could be a statistical anomaly rather than a robust edge, as it lacks sufficient data points to confirm consistency across market regimes. We must expand the backtest horizon to include more historical periods and increase the trade frequency threshold to ensure the strategy is not overfitting.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40