



Backtest #50651 · LPG · EVO_EVOEVOE_v1985

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v1985 shows a 36.29% return, yet the statistical significance is negligible due to only three trades. A win rate of 66.7% looks promising but is meaningless without volume, as the 21.82% drawdown highlights high volatility risk. The Sharpe ratio of 1.04 indicates marginal risk-adjusted performance, suggesting the strategy may overfit recent noise rather than capture robust trends. Given the sparse sample size, the results lack institutional-grade confidence and should be treated as a hypothesis rather than a validated edge. The immediate next step is to expand the lookback period and run a Monte Carlo simulation to assess strategy stability under varied market conditions.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73