



Backtest #50892 · LPG · EVO_EVOEVOE_v1748

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_v1748 shows a 36.29% ROI with a 66.7% win rate, yet the sample of three trades is too small to establish statistical significance. While the 1.04 Sharpe ratio suggests reasonable risk-adjusted returns, a 21.82% drawdown indicates high volatility and potential overfitting in the current parameters. The strategy relies heavily on luck rather than robust edge, as performance metrics are not yet statistically reliable without more trade data. Next, extend the backtest window or optimize entry filters to increase trade count and validate the strategy across different market regimes.

ADDITIONAL METRICS

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