



Backtest #51125 · LPG · EVO_EVOEVOE_v531

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_v531 shows a +36.29% return, but the sample of only three trades severely limits statistical confidence. A win rate of 66.7% and 1.04 Sharpe ratio are misleading without more data, as the 21.82% drawdown indicates high volatility risk. The strategy likely captured a short-term anomaly rather than a robust trend, given the sparse trade history. We must expand the dataset by running longer simulations or adjusting entry filters before considering live deployment.

ADDITIONAL METRICS

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