



Backtest #57472 · LPG · EVO_EVOEVOEVOE_v1835

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOEVOE_v1835 shows a 46.76% ROI with a 1.23 Sharpe ratio, but the sample of only three trades is statistically insignificant and prone to overfitting. While the strategy captured sufficient upside, a 20.33% drawdown highlights substantial volatility risk relative to the limited trade count. The high win rate of 66.7% may reflect luck rather than robust edge given the minimal data points. I recommend running a walk-forward analysis on a larger dataset to validate performance stability before live deployment.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80