



Backtest #47028 · LPG · EVO_EVOEVOE_v536

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v536 shows a +42.1% ROI, yet the strategy is statistically insignificant due to only three trades. While the 66.7% win rate and 1.14 Sharpe ratio appear robust, a max drawdown of 21.8% suggests high volatility risk not captured in short samples. We must treat these metrics as exploratory rather than conclusive evidence of alpha. The next step is to expand the lookback period or optimize entry thresholds to increase trade frequency and validate performance stability.

ADDITIONAL METRICS

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