



Backtest #47490 · LPG · EVO_EVOEVOE_v670

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_v670 shows a 42.1% ROI with a 1.14 Sharpe, driven by a 66.7% win rate across only three trades, which creates significant statistical noise and limits confidence. While the strategy captured substantial gains, a 21.82% drawdown indicates high volatility exposure that may not hold under broader market conditions. This small sample size makes the results anecdotal rather than robust, requiring more data to validate the edge. The next logical step is to expand the lookback period or run an out-of-sample test to confirm if the signal logic remains consistent before deployment.

ADDITIONAL METRICS

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