



Backtest #48261 · LPG · EVO_EVOEVOE_v1682

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_v1682 shows a strong 42.1% return driven by three trades, yet the 21.8% drawdown and single-digit trade count severely limit statistical significance. A win rate of 66.7% combined with a Sharpe of 1.14 suggests edge exists, but the sample size is too small to rule out luck. The strategy likely captured a specific short-term volatility spike rather than a persistent trend, making the results fragile. We need to stress-test this logic on an out-of-sample period to confirm robustness 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