



Backtest #49105 · LPG · EVO_EVOEVOE_v2305

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_v2305 shows a +42.10% ROI and 1.14 Sharpe ratio, yet the 66.7% win rate and 21.82% drawdown are statistically insignificant given only three trades. The sample size is too small to confirm strategy robustness or rule out random luck, making the current performance a provisional observation rather than validated alpha. While the risk-reward profile appears favorable, the lack of trade frequency prevents reliable assessment of consistency during different market regimes. The next step is to expand the lookback period or adjust entry filters to generate at least 50 historical trades for meaningful confidence intervals.

ADDITIONAL METRICS

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