



Backtest #47756 · LPG · EVO_EVOEVOE_v723

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_v723 shows a 42.1% return and 1.14 Sharpe, but the 21.8% drawdown and only three trades reveal severe overfitting risk. A win rate of 66.7% is statistically insignificant with such low sample size, suggesting the results may be noise rather than an edge. The strategy likely captured a rare, non-replicable volatility spike rather than a robust trend. The next step is expanding the test across multiple assets and timeframes to validate whether the logic holds beyond this single outlier.

ADDITIONAL METRICS

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