



Backtest #51323 · LPG · EVO_EVOEVOE_v603

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v603 shows a 36.29% return with a 66.7% win rate, yet the sample size of only three trades renders statistical significance nearly impossible. A 21.82% drawdown suggests high volatility sensitivity despite a modest 1.04 Sharpe ratio, indicating the strategy may be overfitting to noise rather than capturing robust alpha. Until the strategy is stress-tested across diverse market regimes with a larger trade history, these metrics reflect luck more than skill. The immediate next step is to deploy a walk-forward analysis to verify if recent performance generalizes to unseen data before any live capital is at risk.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73