



Backtest #51738 · LPG · EVO_EVOEVOE_v799

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_v799 shows a 36.29% ROI, but with only three trades, the statistical power is insufficient to confirm robustness. A 21.82% drawdown alongside a 66.7% win rate suggests the edge may be noise rather than a sustainable alpha. The 1.04 Sharpe ratio indicates mediocre risk-adjusted returns, failing to offset the capital volatility inherent in such a small sample. We must expand the sample size via live trading or a longer historical simulation to validate the strategy's stability before committing funds. Next, we will re-run the test with a minimum of 50 trades to achieve statistical significance.

ADDITIONAL METRICS

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