



Backtest #55603 · LPG · EVO_EVOEVOE_v2312

ROI

+41.35%

Sharpe

1.13

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v2312 shows a +41.35% ROI with a 66.7% win rate, yet the sample size of only three trades creates insufficient statistical confidence to validate the 1.13 Sharpe ratio or the 21.82% drawdown. The high return likely stems from extreme volatility rather than robust strategy mechanics, making the 1.4x final capital growth risky to replicate. We must execute a larger sample size backtest to confirm if the alpha persists under varied market conditions before considering live deployment. Next, expand the simulation to a full year of data to assess drawdown stability and ensure the edge is not an outlier event.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63