



Backtest #55674 · LPG · EVO_EVOEVOEVOE_v2038

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOEVOE_v2038 shows a 41.35% ROI with a 66.7% win rate, yet the extreme volatility and single-digit trade count severely undermine statistical significance. A 21.82% drawdown reveals fragility, as the strategy likely failed to capture the asset's full intraday range or suffered from overfitting on a tiny sample. While the Sharpe ratio of 1.13 suggests decent risk-adjusted returns, it is unreliable here without more data points to confirm robustness. The primary limitation remains the insufficient trade volume, which prevents a reliable assessment of the strategy's behavior under varied market conditions. The next step is to run a new simulation with a tighter timeframe or lower threshold to generate enough trades

ADDITIONAL METRICS

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