



Backtest #56217 · LPG · EVO_EVOEVOE_v800

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_EVOEVOE_v800 shows a 41.35% ROI with a 66.7% win rate, driven by a favorable initial entry on a low-volume regime. However, the 21.82% maximum drawdown and critically low trade count of three signals severe overfitting and lack of statistical significance. A Sharpe ratio of 1.13 confirms mediocre risk-adjusted returns, as the strategy cannot yet distinguish signal from noise in a broader sample. The primary failure is insufficient data to validate robustness against varied market conditions rather than genuine alpha. Immediate next steps involve expanding the test horizon and reducing trade frequency to stress-test the logic.

ADDITIONAL METRICS

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