



Backtest #33944 · LPG · EVO_EVOEVOE_v669

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v669 shows a strong 39.93% ROI driven by a 66.7% win rate, yet the sample size of only three trades severely limits statistical confidence. A max drawdown of 21.86% indicates significant volatility exposure that warrants scrutiny regarding stop-loss efficiency. While the 1.10 Sharpe ratio suggests acceptable risk-adjusted returns, the lack of trade frequency prevents robust validation of the strategy's edge. We must expand the test period or adjust parameters to generate a larger dataset before deploying live capital.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51