



Backtest #34449 · LPG · EVO_EVOEVOE_v1686

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_v1686 shows a robust +39.93% ROI with a 1.10 Sharpe ratio, yet the strategy is statistically fragile due to only three trades. A 21.86% maximum drawdown alongside a 66.7% win rate suggests high volatility exposure rather than consistent edge. The lack of trade diversity prevents any meaningful assessment of robustness or overfitting, rendering the confidence interval too wide for institutional deployment. The immediate priority is expanding the sample size by running a walk-forward analysis or increasing the trading interval to validate performance across different market regimes.

ADDITIONAL METRICS

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