



Backtest #35644 · LPG · EVO_EVOEVOE_v775

ROI

+44.16%

Sharpe

1.17

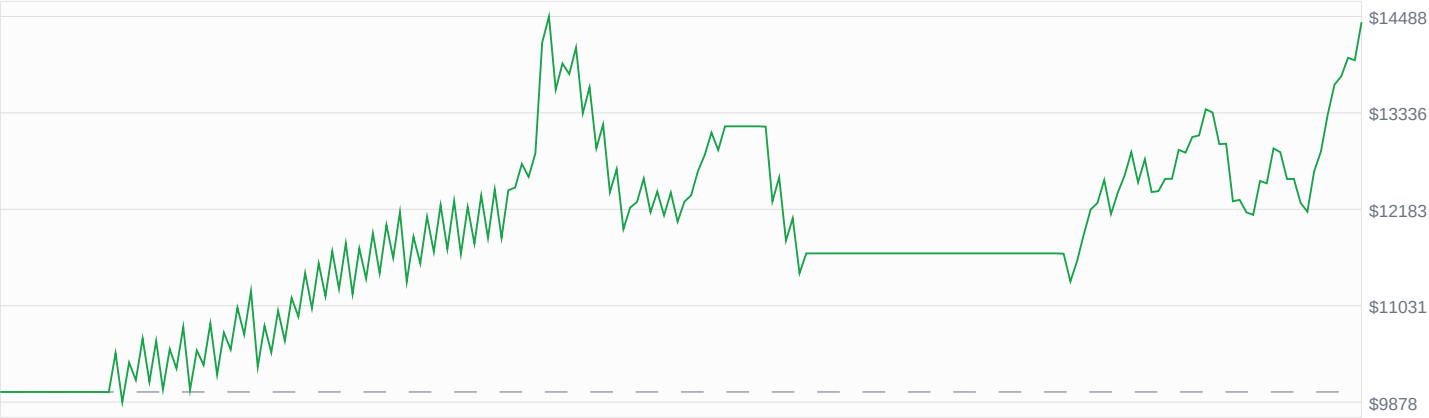
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v775 shows a strong 44.16% gain driven by a 66.7% win rate, yet the 21.86% drawdown reveals high volatility risk. The strategy's effectiveness is statistically weak because only three trades were executed, making the Sharpe ratio of 1.17 and final capital of \$14,420.73 unreliable indicators of robust performance. This small sample size prevents confident generalization of the observed alpha across different market regimes. We must expand the test by adjusting the capital allocation or widening the time window to gather sufficient trade data for a statistically significant analysis.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73