



Backtest #37790 · LPG · EVO_EVOEVOE_v2168

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v2168 shows a 40.41% gain with a 66.7% win rate, but the sample size of three trades creates statistically insignificant confidence. A 21.82% maximum drawdown indicates high volatility risk that outweighs the positive Sharpe ratio of 1.10 given such limited data. The strategy likely failed to capture enough market moves to validate its edge beyond random noise. We must expand the test period to increase trade volume before deploying real capital.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47