



Backtest #44203 · LPG · EVO_EVOEVOE_v1808

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v1808 shows a 40% return with a 67% win rate, yet the sample of only three trades renders these metrics statistically insignificant. The 22% maximum drawdown suggests high volatility relative to the short track record, making the 1.10 Sharpe ratio unreliable for risk assessment. While the strategy captured a profitable move, the lack of trade diversity prevents a robust evaluation of its consistency or failure modes. A concrete next step is to run a forward test on live data to validate performance beyond this limited historical snapshot.

ADDITIONAL METRICS

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