



Backtest #44708 · LPG · EVO_EVOEVOE_v2145

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_v2145 shows a robust 40.41% return with a positive 1.10 Sharpe ratio, yet the sample size of merely three trades renders these metrics statistically insignificant. While the 66.7% win rate suggests effective signal filtering, the 21.82% maximum drawdown indicates substantial volatility exposure that cannot be meaningfully assessed without more data. This high variance and low trade count prevent any confident assessment of strategy stability or risk characteristics. The primary next step is to execute a walk-forward analysis to validate performance across different market regimes.

ADDITIONAL METRICS

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