



Backtest #46239 · LPG · EVO_EVOEVOE_v785

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_v785 shows a 40.41% ROI with a 66.7% win rate, yet a mere 3 trades create a statistically insignificant sample that masks true risk. While the 1.10 Sharpe ratio suggests decent efficiency, the 21.82% maximum drawdown indicates substantial volatility exposure not captured by the limited data. The strategy appears robust on paper, but the small trade count prevents reliable inference about its performance across different market regimes. Next, expand the backtest window or reduce position sizing to validate these results against a larger dataset before deploying live capital.

ADDITIONAL METRICS

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