



Backtest #55740 · LPG · EVO_EVOEVOE_v2186

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v2186 shows a robust 41.35% return with a 1.13 Sharpe ratio, yet the strategy's viability is critically undermined by executing only three trades. A win rate of 66.7% suggests effective entry logic, but the 21.82% maximum drawdown indicates significant risk during the limited sample period. Statistical confidence is negligible due to the small sample size, rendering the results prone to overfitting and high variance. To validate the edge, I recommend expanding the backtest window to increase trade count and reduce noise.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63