



Backtest #43874 · LPG · EVO_EVOEVOE_v1720

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_v1720 shows a 40.41% ROI with a 66.7% win rate, yet the 21.82% drawdown is alarming given the low trade count. Only three trades executed suggest insufficient sample size to validate the strategy's statistical robustness or risk profile. While the positive Sharpe ratio indicates good risk-adjusted returns in this simulation, the narrow dataset prevents confidence in the model's generalizability. We must increase the backtest window or adjust parameters to generate more trade data 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