



Backtest #44037 · LPG · EVO_EVOEVOE_v1774

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_v1774 shows a +40% return with a 66% win rate, yet the shallow sample of three trades renders statistical significance impossible. The 21.8% maximum drawdown highlights severe volatility exposure that is not mitigated by the current risk parameters. While the Sharpe ratio of 1.10 suggests positive risk-adjusted returns, the lack of trade diversity prevents any reliable inference of strategy robustness. A concrete next step is to expand the backtest window or adjust entry filters to generate a larger dataset before deployment.

ADDITIONAL METRICS

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