



Backtest #47626 · LPG · EVO_EVOEVOE_v861

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v861 shows a 42.10% return, yet the statistical signal is weak with only three trades executed. A win rate of 66.7% and a 1.14 Sharpe ratio are promising but lack robustness given the extremely limited sample size. The 21.82% maximum drawdown highlights significant volatility risk that was not fully mitigated in this short simulation. We must expand the test window or adjust parameters to validate if this performance holds across more market conditions.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40