



Backtest #55564 · LPG · EVO_EVOEVOEVOE_v2406

ROI

+41.35%

Sharpe

1.13

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for strategy EVO_EVOEVOEVOE_v2406 shows a 41.35% gain, yet the statistical validity is critically weak due to only three executed trades. A win rate of 66.7% and a Sharpe ratio of 1.13 suggest an edge, but the 21.82% maximum drawdown indicates severe capital erosion during a single adverse sequence. Without a larger sample size, any performance attribution remains speculative rather than empirically proven. The next step is to run a forward simulation with increased trade frequency parameters to validate if the strategy can sustain this edge beyond three data points.

ADDITIONAL METRICS

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