



Backtest #53756 · LPG · EVO_EVOEVOE_v1702

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_v1702 shows a promising 41.35% ROI and a 1.13 Sharpe ratio, yet the 21.82% drawdown and only three executed trades severely limit statistical significance. A win rate of 66.7% suggests effective entry filters, but the extreme lack of trade frequency prevents reliable risk modeling or regime validation. This sample size is insufficient to distinguish genuine alpha from random noise or a single lucky outlier event. We must expand the test period or adjust parameters to generate a more robust sample before deploying live capital.

ADDITIONAL METRICS

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