



BACKTEST REPORT

Backtest #55729 · LPG · EVO_EVOEVOE_v2218

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_v2218 shows a 41.35% ROI with a 66.7% win rate, yet the strategy executed only three trades, rendering the statistical sample size too small to confirm robustness. A 21.82% maximum drawdown alongside a Sharpe ratio of 1.13 suggests the returns are driven by a few outlier entries rather than consistent alpha generation. This performance profile is highly sensitive to transaction costs and slippage, which will likely erode profits significantly in a live environment. You must run a walk-forward analysis with more look-ahead periods to validate if this signal logic holds under different market regimes. Until the sample size expands, treat these results as an initial hypothesis rather than a deployable system.

ADDITIONAL METRICS

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