



Backtest #46956 · LPG · EVO_EVOEVOEVOG_v504

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_EVOEVOEVOG_v504 shows +42.10% ROI but only three trades, rendering the 1.14 Sharpe and 66.7% win rate statistically insignificant. A 21.82% drawdown indicates high volatility exposure that a small sample cannot validate with confidence. The strategy likely captures short-term moves effectively but lacks the volume needed to prove robustness against different market regimes. We must increase the simulation window or add transaction costs to stress test these parameters before live deployment.

ADDITIONAL METRICS

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