



Backtest #49683 · LPG · EVO_EVOEVOEVOE_v844

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_EVOEVOEVOE_v844 shows a 42.10% ROI driven by a 66.7% win rate, yet the strategy is statistically fragile with only three trades. A Sharpe ratio of 1.14 suggests moderate efficiency, but a 21.82% max drawdown reveals significant vulnerability to volatility without sufficient trade frequency. Such a small sample size prevents confident generalization of the strategy's true risk profile or robustness across market regimes. Validation requires expanding the lookback window or adjusting filters to generate a larger dataset before deployment. The primary next step is running a walk-forward analysis to assess parameter stability over time.

ADDITIONAL METRICS

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