



Backtest #50999 · LPG · EVO_EVOEVOEVOG_v1662

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for strategy EVO_EVOEVOEVOG_v1662 generated a 36.29% ROI with a 66.7% win rate, driven by a high Sharpe ratio of 1.04. However, the statistical significance is critically low due to only three executed trades, rendering the 21.82% maximum drawdown a high-risk outlier rather than a stable metric. While the capital growth appears robust, the sample size is insufficient to validate the strategy's reliability under varying market regimes. We must expand the parameter space or increase the simulation period to generate a statistically meaningful equity curve. The next step is running a stress test over a longer historical window to confirm if this performance persists with higher trade volume.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73