



Backtest #51157 · LPG · EVO_EVOEVOE_v547

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 EVO_EVOEVOE_v547 shows a 36.3% return driven by three trades, but the sample size is statistically insignificant. A 66.7% win rate with a 21.8% drawdown suggests the strategy captures volatility but lacks robustness against adverse sequences. The Sharpe ratio of 1.04 indicates moderate risk-adjusted returns, yet the low trade count prevents reliable confidence intervals. We must expand the sample size by running a longer historical simulation before deploying live capital. The next step is to execute a stress test across different market regimes to validate the strategy's consistency.

ADDITIONAL METRICS

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