



Backtest #38449 · LPG · EVO_EVOEVOE_v534

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v534 shows strong returns, yet the 21.82% drawdown is severe given only three trades executed. A win rate of 66.7% and Sharpe of 1.10 suggest edge, but the sample size lacks statistical confidence for institutional deployment. The strategy likely failed to capture market volatility beyond a few distinct moves. We must expand the out-of-sample test period to validate robustness before live allocation.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47