



Backtest #47253 · LPG · EVO_EVOEVOE_v607

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_EVOEVOE_v607 shows a +42.1% ROI and 66.7% win rate, yet the 3-trade sample size creates low statistical confidence. A 21.82% drawdown reveals high volatility that a small sample cannot fully capture, making the 1.14 Sharpe ratio less reliable than in larger datasets. The strategy likely captured a short-term trend but lacks robustness against regime changes. We must run a forward test or expand the lookback period to validate performance before deployment.

ADDITIONAL METRICS

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