



Backtest #50973 · LPG · EVO_EVOEVOEVOG_v469

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 shows a +36.29% return, yet the Sharpe ratio of 1.04 and low trade count of three indicate insufficient statistical confidence to generalize performance. The 21.82% maximum drawdown reveals excessive volatility relative to the gains, suggesting the strategy lacks robustness in adverse conditions. We must extend the simulation period or increase the trade frequency to validate whether the 66.7% win rate holds under varied market regimes. Re-running with a longer lookback period is essential before deploying live capital to this specific EVO configuration.

ADDITIONAL METRICS

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