



Backtest #56432 · LPG · EVO_EVOGG1RSIS_v440

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOGG1RSIS_v440 delivered a 41.35% return with a 66.7% win rate, but the 21.82% drawdown and mere three trades severely limit statistical significance. While the 1.13 Sharpe ratio suggests reasonable risk-adjusted returns, the sample size is too small to confirm strategy robustness against regime shifts. The strategy likely captured a short-term trend but failed to account for volatility expansion or liquidity gaps. Before live deployment, we must expand the sample via cross-asset testing and stress-test against historical crisis periods to validate the win rate.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63