



Backtest #56286 · LPG · EVO_EVOEVOE_v551

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 the EVO_EVOEVOE_v551 strategy shows strong nominal returns of 41.35% with a 66.7% win rate, yet the statistical significance is critically low due to only three executed trades. A maximum drawdown of 21.82% combined with a Sharpe ratio of 1.13 suggests that while the sample performed well, the risk-adjusted profile lacks robustness for institutional deployment. The limited trade count prevents a reliable assessment of drawdown frequency and strategy resilience across varying market regimes. We must expand the sample size through extended lookback periods or walk-forward analysis before considering live capital allocation.

ADDITIONAL METRICS

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