



Backtest #47374 · LPG · EVO_EVOEVOEVOE_v839

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOEVOE_v839 shows a +42.1% ROI with a 1.14 Sharpe, but extreme caution is required due to only three total trades. A 21.82% drawdown on such a small sample size creates high statistical uncertainty and risks overfitting to specific market conditions. The 66.7% win rate is statistically insignificant here and cannot validate the strategy's robustness without more data points. We must run a larger sample backtest or walk-forward analysis before deploying live capital.

ADDITIONAL METRICS

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