



Backtest #47650 · LPG · EVO_EVOEVOE_v693

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_EVOEVOE_v693 shows a 42.1% ROI driven by just three trades, creating a fragile statistical profile where a single loss would drastically alter performance metrics. While the 66.7% win rate and 1.14 Sharpe ratio look promising on paper, the minimal trade count fails to validate robustness or signal consistency under real market conditions. The 21.82% drawdown indicates significant volatility exposure that the current sample size cannot adequately filter. We must increase sample size through extended historical simulation or walk-forward analysis to confirm edge reliability before live deployment.

ADDITIONAL METRICS

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