



Backtest #47717 · LPG · EVO_EVOEVOE_v713

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_v713 shows a 42.10% gain but lacks statistical validity with only three trades and a significant 21.82% drawdown. A Sharpe of 1.14 suggests decent risk-adjusted returns on paper, yet the low trade count makes these results highly susceptible to overfitting and random noise. The sample size is insufficient to confirm the strategy's robustness across different market regimes. We must expand the test period or reduce position size to verify if the win rate holds under stress. Further validation is required before any 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