



Backtest #51135 · LPG · EVO_EVOEVOEVOE_v537

ROI

+36.29%

Sharpe

1.04

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG EVO_EVOEVOEVOE_v537 backtest shows a strong 36.29% ROI driven by a 66.7% win rate, but a mere three trades renders the Sharpe of 1.04 and the 21.82% drawdown statistically insignificant. Such a tiny sample size creates high variance, meaning the apparent profitability could easily reverse with additional market cycles. The strategy lacks robustness because it has not yet proven its edge against different market regimes or volume profiles. Before live deployment, you must run an extended backtest with walk-forward analysis to verify stability across time. This step is critical to ensure the strategy is not just lucky on a short window before risking real capital.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73