



Backtest #47305 · LPG · EVO_EVOEVOEVOE_v625

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 EVO_EVOEVOE_v625 backtest on LPG shows a 42.1% ROI with a 66.7% win rate, but the sample size of just three trades creates severe statistical noise. A 21.8% maximum drawdown is alarming for a strategy with a Sharpe ratio of only 1.14, indicating poor risk-adjusted stability rather than robust alpha generation. Without more data points, we cannot confirm if the strategy adapts to volatility or merely lucked into a favorable market regime. The next step is to expand the test period or increase trade frequency to validate performance beyond this narrow historical window.

ADDITIONAL METRICS

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