



Backtest #56347 · LPG · EVO_EVOEVOE_v766

ROI

+41.35%

Sharpe

1.13

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_v766 shows a +41.35% ROI, but the strategy executed only three trades, rendering the 66.7% win rate and 1.13 Sharpe ratio statistically insignificant. While the 21.82% drawdown suggests the risk model held during volatility, the extremely low trade count fails to prove robustness or generalizability. This result likely reflects overfitting or a specific market condition rather than a sustainable edge, as no statistical confidence can be assigned to such a sparse dataset. Before deploying live capital, the strategy requires stress testing across multiple market regimes and optimizing parameters to generate a larger sample of trades.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63