



Backtest #47627 · LPG · EVO_EVOEVOEVOE_v861

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 strategy EVO_EVOEVOEVOE_v861 delivered a 42.1% ROI with a 1.14 Sharpe ratio, yet the 66.7% win rate is statistically insignificant given only three trades. A 21.8% maximum drawdown indicates that a single losing position nearly eroded a third of the gains, exposing the system to high volatility risk. We cannot yet validate the robustness of these parameters without a larger sample size to filter out luck from skill. The next step is to backtest on an extended historical dataset with stricter stop-loss logic to verify if the 21.8% drawdown persists under stress.

ADDITIONAL METRICS

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