



Backtest #47895 · LPG · EVO_EVOEVOEVOE_v756

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_EVOEVOEVOE_v756 backtest on LPG shows a +42.10% return with a 1.14 Sharpe ratio, but the statistical validity is critically weak due to only three executed trades. A 66.7% win rate and a 21.82% maximum drawdown are unreliable indicators without a larger sample size to confirm stability across different market regimes. The high return percentage suggests a high-risk, high-reward logic that could easily reverse with minimal data noise. We must expand the test period or adjust entry filters to generate a robust dataset before deploying capital.

ADDITIONAL METRICS

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