



Backtest #35953 · LPG · EVO_EVOEVOEVOE_v765

ROI

+44.16%

Sharpe

1.17

Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v765 strategy generated a 44.16% return with a 1.17 Sharpe, yet the 21.86% drawdown and only three trades reveal severe overfitting and low statistical significance. A win rate of 66.7% appears promising but is meaningless given the tiny sample size, making the positive outcome likely a result of luck rather than robust logic. This performance profile indicates the model failed to generalize across market regimes, leaving the equity curve dangerously reliant on a single trade sequence. The immediate priority is to expand the backtest window with more data and introduce out-of-sample testing to validate if the logic holds beyond this specific period. Until the sample size grows and drawdown metrics stabilize, the strategy

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73