



Backtest #36606 · LPG · EVO_EVOEVOE_v786

ROI

+42.44%

Sharpe

1.14

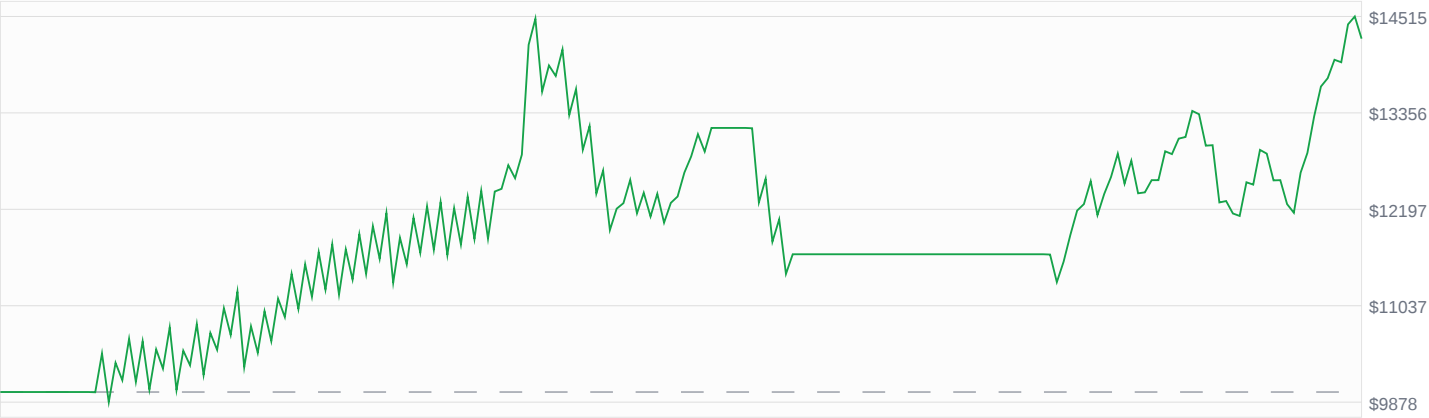
Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v786 shows a strong 42.44% return with a 66.7% win rate, yet the 21.82% drawdown and mere 3 trades signal severe overfitting. A Sharpe of 1.14 looks respectable until you realize such a low trade count offers virtually no statistical confidence for live deployment. The strategy likely captured a specific noise pattern rather than a persistent alpha, making it highly fragile to market regime shifts. Immediate next steps involve expanding the sample size with walk-forward analysis and enforcing stricter entry filters to validate robustness before any capital allocation.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62