



Backtest #37744 · LPG · EVO_EVOEVOE_v766

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v766 shows a 40.67% return with a 1.10 Sharpe ratio, yet the 21.82% drawdown and only three trades indicate extreme volatility and low statistical confidence. A win rate of 66.7% is promising but meaningless given the tiny sample size, which makes these results highly prone to overfitting and luck rather than a robust edge. The strategy likely failed to capture market breadth, resulting in a high risk-adjusted return that could vanish under live conditions. We must immediately run a walk-forward analysis with stricter parameters to validate performance across different market regimes.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87