



Backtest #47491 · LPG · EVO_EVOEVOEVOE_v670

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v670 strategy delivered a 42.1% ROI with a 66.7% win rate, yet the 21.8% drawdown and single-digit trade count reveal severe overfitting risks. A Sharpe ratio of 1.14 indicates marginal risk-adjusted returns that cannot be trusted without a larger sample size to confirm statistical significance. The strategy appears to capture noise rather than genuine alpha, given the lack of robustness across different market regimes. Next, expand the backtest to a minimum of 500 trades using out-of-sample data to validate whether this edge persists beyond current parameters.

ADDITIONAL METRICS

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