



Backtest #47497 · LPG · EVO_EVOEVOE_v671

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 LPG backtest for EVO_EVOEVOE_v671 shows a 42.1% ROI but fails credibility due to only three trades. A 21.82% drawdown with such a small sample size renders the 1.14 Sharpe ratio statistically insignificant. The high win rate is likely an artifact of overfitting on limited data rather than robust alpha. You must run a walk-forward optimization across multiple market regimes to validate if this edge holds. Without expanding the trade count, the strategy remains unproven for live deployment.

ADDITIONAL METRICS

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