



Backtest #51549 · LPG · EVO_EVOEVOE_v780

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v780 shows a 36.29% return, yet the 21.82% drawdown and only three trades reveal severe overfitting risk. The 1.04 Sharpe ratio indicates marginal efficiency, while a 66.7% win rate lacks statistical significance at this sample size. Such a shallow dataset cannot reliably validate strategy robustness against varying market regimes. The immediate next step is to expand the historical lookback period and test on multiple correlated assets to confirm generalizability. Without these adjustments, the results remain anecdotal rather than evidentiary.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73