



Backtest #40621 · LPG · EVO\_EVOEVOE\_v1988

ROI

+40.41%

Sharpe

1.10

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\_v1988 shows a 40.41% gain with a 1.10 Sharpe, but the 21.82% drawdown and only three trades reveal severe overfitting risk. A win rate of 66.7% on such a small sample lacks statistical significance, meaning the strategy could easily fail in live markets. The limited trade count suggests the parameters are too narrow, creating a fragile system that does not generalize well across time. You must widen the parameter space and run a walk-forward analysis to validate if this edge is robust or merely noise. Focus on stress-testing against different volatility regimes before deploying any capital.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 40.41%     |
| Sortino Ratio   | 0.90       |
| Turnover        | 7.37x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$14045.47 |