



Backtest #45494 · LPG · EVO_EVOEVOE_v2375

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v2375 shows a +40.41% ROI and a 1.10 Sharpe, yet the 21.82% drawdown and single trade sample of 3 transactions severely undermine statistical confidence. A win rate of 66.7% is misleading without volume, suggesting the strategy may rely on low-probability outliers rather than robust alpha. The high drawdown indicates poor risk control, as a single loss eroded nearly a quarter of the peak equity. Consequently, the results lack reliability for live deployment due to extreme overfitting risks on such a tiny dataset. The immediate next step is to expand the test period or reduce position sizing to validate performance stability.

ADDITIONAL METRICS

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