



Backtest #55675 · LPG · EVO_EVOEVOE_v2038

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v2038 shows a 41.35% ROI but suffers from severe overfitting due to only three trades. A win rate of 66.7% and sharp of 1.13 are statistically insignificant with such a small sample, masking the true risk profile. The 21.82% maximum drawdown indicates high volatility exposure that likely resulted from a single trade failure. Given the narrow equity curve, these metrics cannot reliably predict live performance or justify capital allocation. The next step is expanding the test with walk-forward analysis to validate robustness across different market regimes.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63