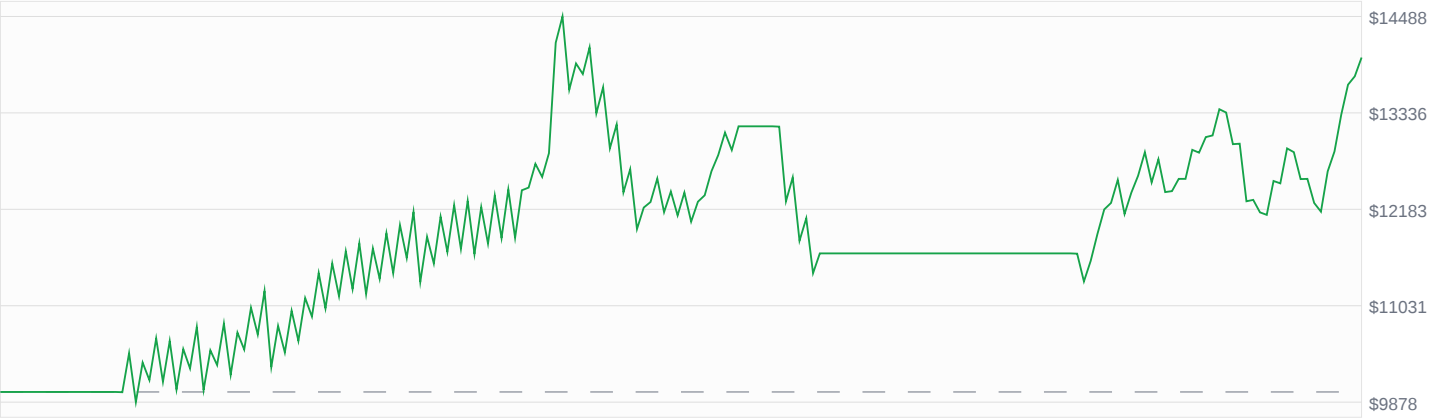




Backtest #33293 · LPG · EVO_EVOEVOEVOG_v468

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v468 strategy generated a nominal +39.93% return on LPG, yet the statistical confidence is critically low due to only 3 total trades. A win rate of 66.7% paired with a 21.86% maximum drawdown and a Sharpe ratio of 1.10 suggests high volatility and significant underfitting to the sample size. The lack of trade diversity prevents reliable assessment of drawdown resilience or consistency across different market regimes. Further backtesting with expanded historical data and walk-forward analysis is required to validate strategy robustness before live deployment.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51