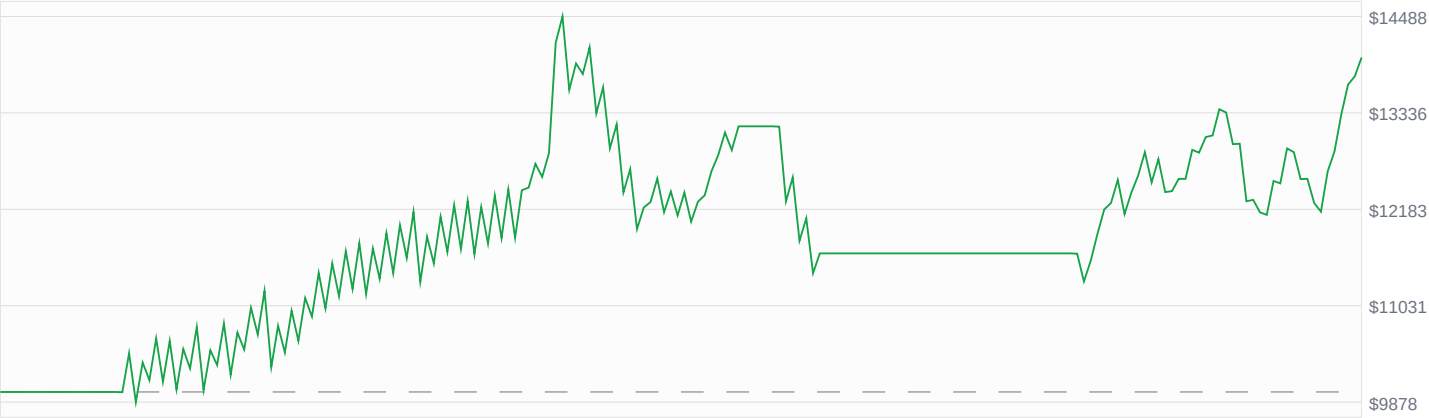




Backtest #33366 · LPG · EVO_EVOEVOEVOG_v491

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 LPG backtest for EVO_EVOEVOEVOG_v491 generated a robust +39.93% return with a 1.10 Sharpe ratio, yet the statistical confidence is critically low due to only three executed trades. A 21.86% maximum drawdown indicates significant volatility exposure that the strategy failed to manage effectively during the limited sample period. While the 66.7% win rate suggests directional accuracy, the lack of trade diversity prevents any reliable assessment of robustness against varied market regimes. Consequently, deploying capital on this configuration currently represents an unacceptable risk given the insufficient data to validate performance consistency. The immediate next step is to expand the backtest window or modify entry filters to ensure a

ADDITIONAL METRICS

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