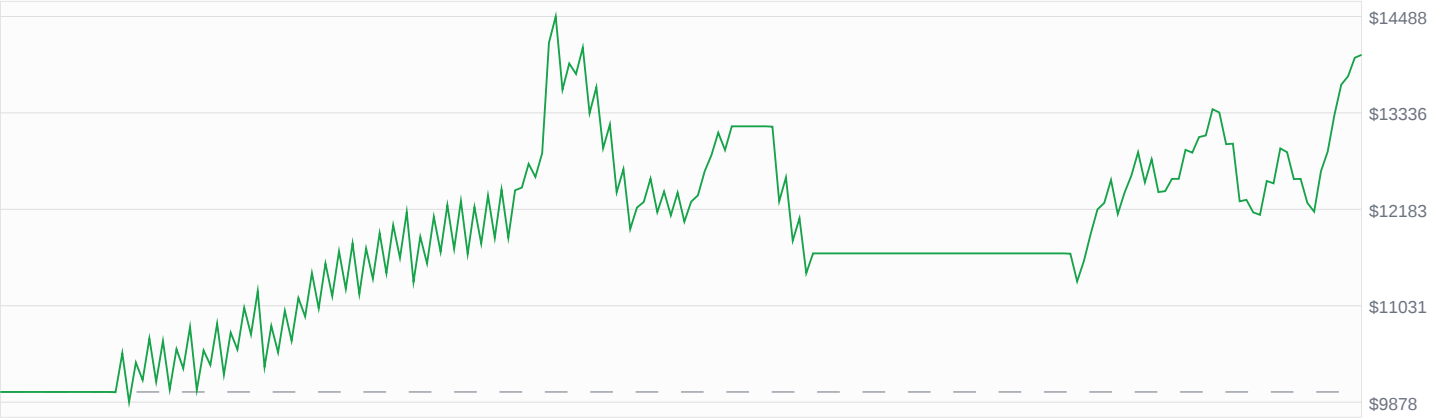




Backtest #35206 · LPG · EVO_EVOEVOE_v2164

ROI	Sharpe	Win Rate	Max Drawdown
+40.26%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v2164 shows a +40.26% ROI with a 1.10 Sharpe ratio, yet the statistical significance is critically weak due to only three total trades. A maximum drawdown of 21.86% highlights substantial volatility risk that the small sample size fails to capture reliably. While the 66.7% win rate suggests edge, the narrow trade count prevents confident assessment of strategy robustness under diverse market conditions. The next step must involve expanding the testing window or introducing noise to validate whether these results persist beyond this specific sample.

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95