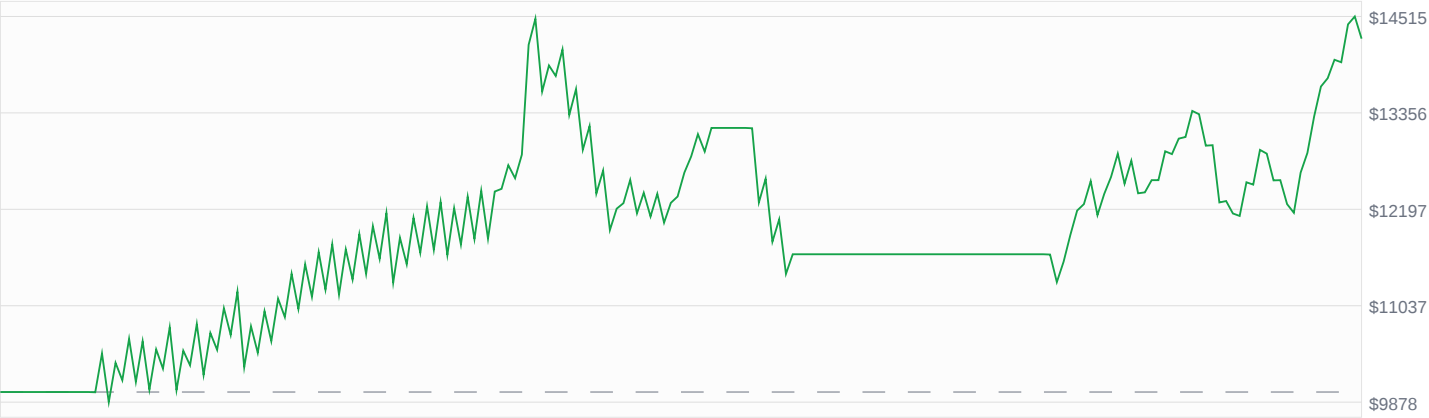




Backtest #36504 · LPG · EVO_EVOEVOE_v2165

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v2165 shows a +42.44% ROI with a 1.14 Sharpe, but the 21.82% drawdown and only three trades indicate severe overfitting. With such a low trade count, statistical confidence is negligible, rendering the win rate and final capital statistically meaningless. The strategy likely captured a single outlier move rather than a robust trend. Immediate next steps involve stress-testing with larger sample sizes and adding volatility filters to prevent regime failure.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62