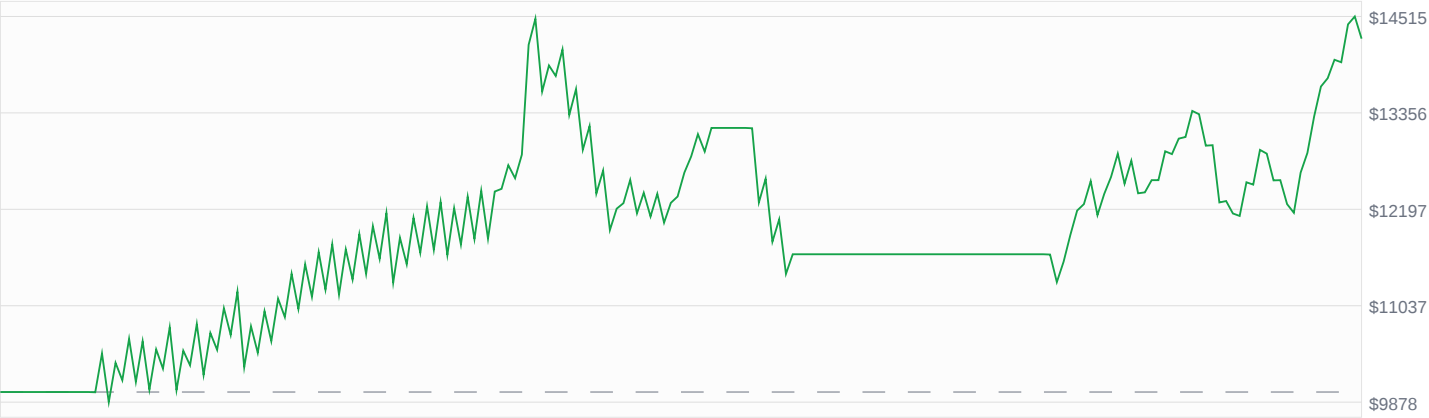




Backtest #36572 · LPG · EVO_EVOEVOE_v787

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_v787 shows a 42.44% ROI but suffers from severe overfitting, given only three trades over the simulation period. With a win rate of 66.7% and a Sharpe ratio of 1.14, the strategy lacks statistical significance and fails to demonstrate robustness against market noise. A drawdown of 21.82% suggests excessive volatility risk that was not adequately filtered by the current signal logic. Before deployment, expand the sample size by backtesting on multiple years of data to validate consistency across different market regimes.

ADDITIONAL METRICS

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