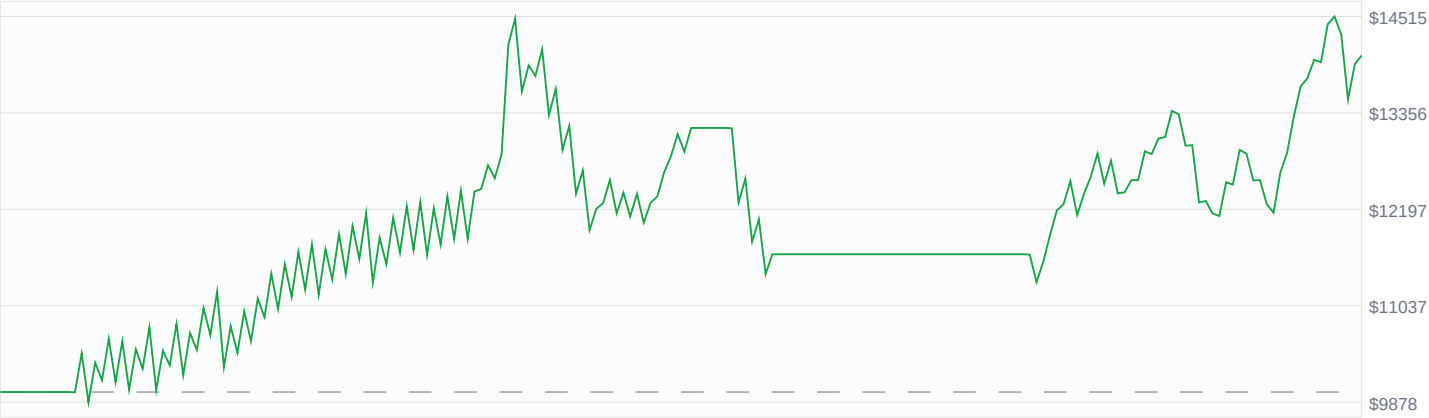




Backtest #38043 · LPG · EVO_EVOEVOE_v795

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v795 shows a 40.41% return, yet the 21.82% drawdown and only three trades reveal a statistically insignificant sample size. High win rate and positive Sharpe of 1.10 look promising, but such performance on minimal data lacks robustness and may reflect overfitting to a specific noise pattern. The strategy failed to diversify risk, allowing a single losing sequence to erase a quarter of gains, which is unacceptable for institutional deployment. The critical next step is to expand the backtest window and test across multiple correlated assets to validate whether the edge is genuine or merely a curve fit.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47