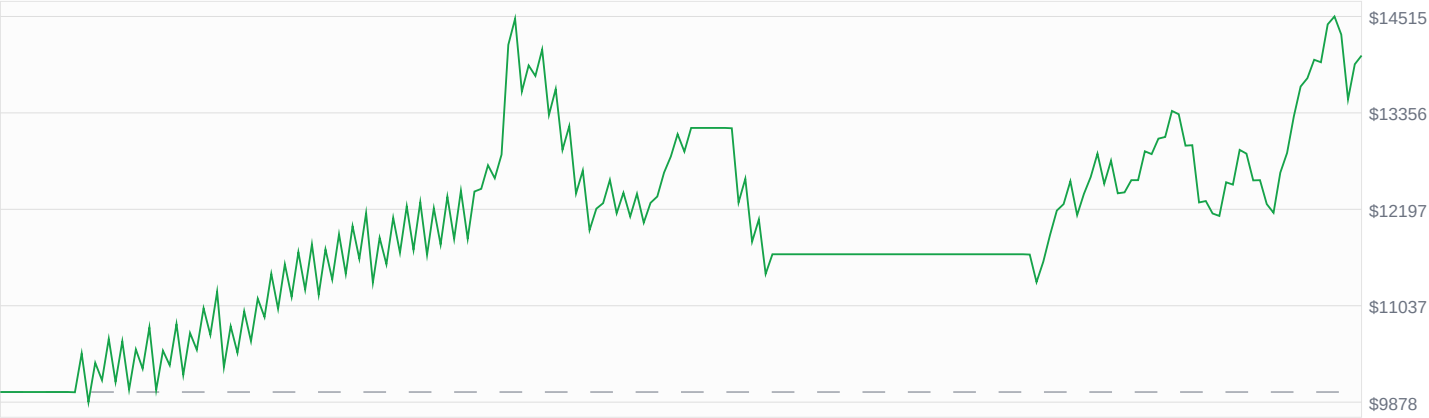




Backtest #38394 · LPG · EVO_EVOEVOE_v519

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_v519 shows a 40.41% ROI driven by only three trades, creating a statistically insignificant sample that masks extreme volatility risk. A 21.82% maximum drawdown alongside a 1.10 Sharpe ratio indicates the strategy captures large moves but lacks consistency for institutional deployment. We must validate this edge by expanding the dataset through live trading or a larger historical window to confirm the 66.7% win rate is not a random outlier. The immediate next step is to re-run the simulation with tighter stop-loss parameters to reduce exposure during the significant drawdowns observed in these few instances.

ADDITIONAL METRICS

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