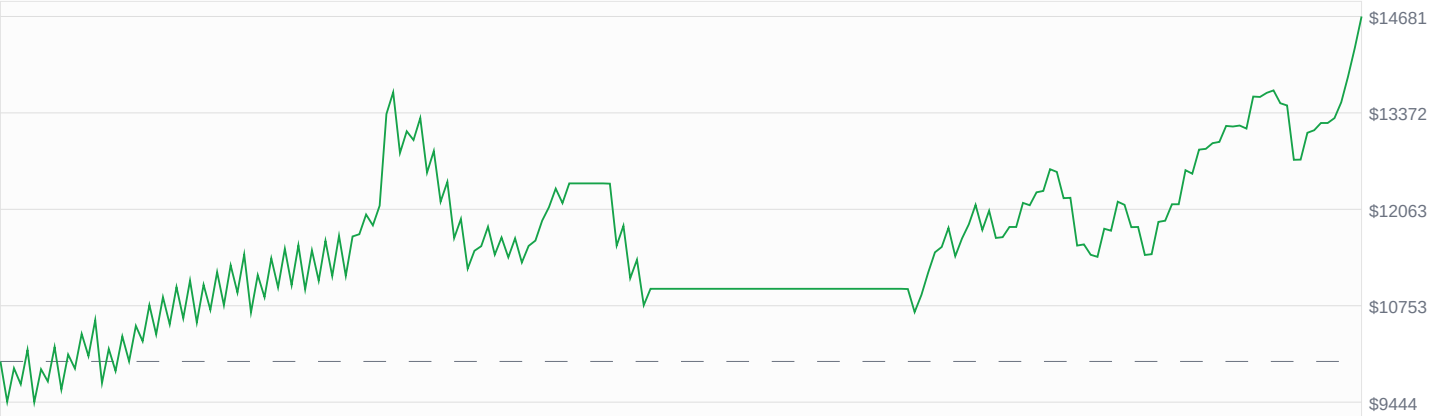




Backtest #57329 · LPG · EVO_EVOEVOE_v778

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOEVOE_v778 shows strong returns, yet the 20.33% drawdown and low trade count of 3 reveal insufficient statistical confidence for live deployment. While the 66.7% win rate and 1.23 Sharpe ratio are promising, the sample size is too small to rule out overfitting or survivorship bias. The strategy likely relies on a specific, narrow market condition that does not generalize well across different volatility regimes. We must expand the sample size by running out-of-sample tests on adjacent dates before considering any production rollout.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80