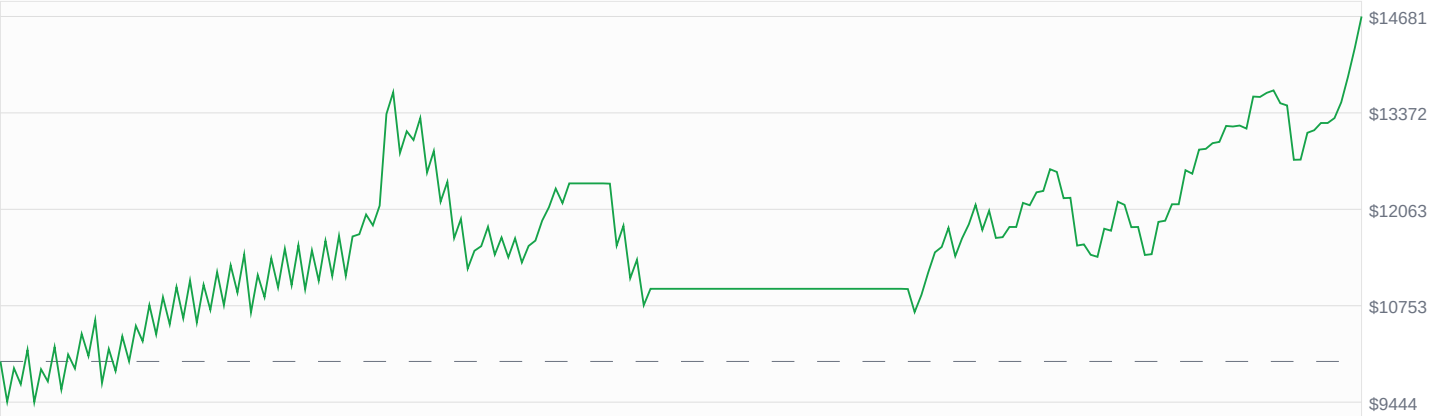




Backtest #57319 · LPG · EVO_EVOEVOE_v1824

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_v1824 shows a +46.76% ROI, yet the 20.33% drawdown and only three trades reveal severe overfitting. A Sharpe of 1.23 is misleading without volume, and a 66.7% win rate on such a small sample lacks statistical significance. The strategy likely captures noise rather than signal, making it unsuitable for live deployment. Immediate next step is to backtest on an out-of-sample period with 100+ trades to validate robustness.

ADDITIONAL METRICS

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