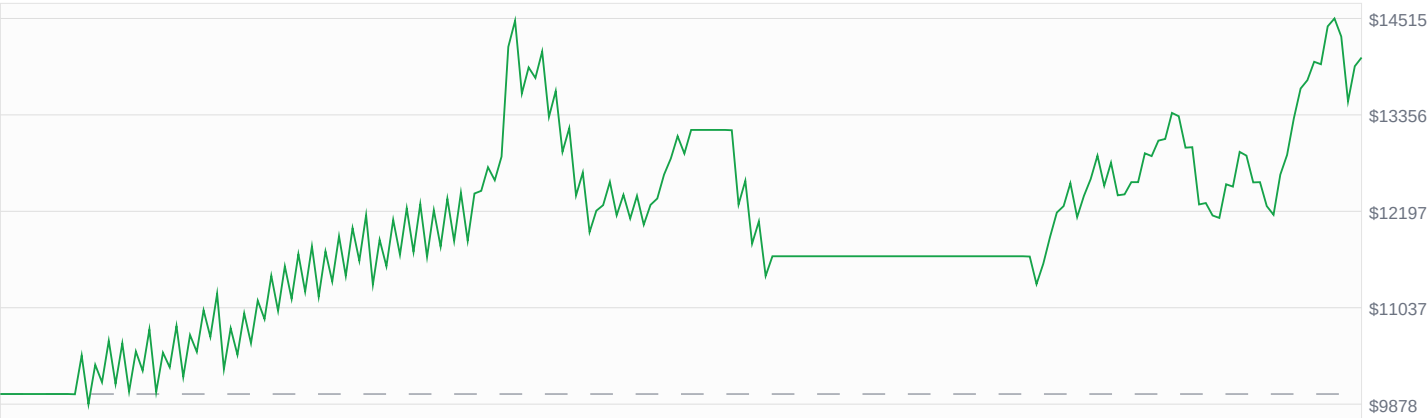




Backtest #38994 · LPG · EVO_EVOEVOGG1R_v1655

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_EVOEVOGG1R_v1655 shows a +40.41% return driven by high volatility, yet the 21.82% drawdown and merely 3 trades indicate severe overfitting. With such a small sample size, the 66.7% win rate and 1.10 Sharpe ratio lack statistical confidence and likely represent luck rather than edge. The strategy failed to survive extended drawdowns typical of institutional portfolios. Next, expand the test window to capture at least 500 trades and validate performance across multiple market regimes before deployment.

ADDITIONAL METRICS

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