



Backtest #55565 · LPG · EVO_EVOEVOEVOE_v2406

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows +41.35% ROI with a 1.13 Sharpe, yet a mere three trades and 21.82% drawdown invalidate statistical confidence for any institutional deployment. The high win rate of 66.7% likely reflects overfitting to a tiny sample rather than robust alpha generation. Current metrics fail to account for regime shifts or liquidity constraints that would materialize in live execution. We must run a walk-forward analysis across multiple market regimes before considering live deployment.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63