



Backtest #56100 · LPG · EVO_EVOEVOGG1R_v471

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 a 41.35% gain with a 1.13 Sharpe ratio, yet the strategy's 21.82% drawdown and only three trades reveal severe overfitting risks. A 66.7% win rate lacks statistical significance given the tiny sample size, suggesting results are likely noise rather than robust edge. The narrow trade count indicates poor market adaptability, which will likely fail in live conditions with different volatility regimes. We must expand the sample by testing against longer historical data or adjusting parameters to validate consistency before deployment.

ADDITIONAL METRICS

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