



Backtest #38288 · LPG · EVO_EVOEVOGG1R_v471

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_v471 shows a +40.41% return but lacks statistical validity due to only 3 total trades. A Sharpe ratio of 1.10 and 21.82% drawdown indicate potential volatility, yet the win rate of 66.7% could be pure luck with such a small sample. The strategy overfits to historical noise rather than capturing genuine market alpha. We must expand the parameter grid and backtest against out-of-sample data before live deployment.

ADDITIONAL METRICS

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