



Backtest #40220 · LPG · EVO_EVOEVOEVOE_v1905

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 shows a 40.41% return but suffers from severe overfitting, generating only 3 trades to achieve a 66.7% win rate. A Sharpe ratio of 1.10 is misleading given the sample size, as low trade counts inflate statistical significance and do not guarantee live performance. The 21.82% drawdown suggests high volatility risk that a single outlier trade could easily trigger in real markets. We must reject this strategy as production-ready and focus on increasing trade frequency through tighter entry criteria.

ADDITIONAL METRICS

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