



Backtest #41081 · LPG · EVO_EVOEVOEVOE_v2332

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 driven by a 66.7% win rate, yet the 3-trade sample size severely limits statistical confidence. A 21.82% maximum drawdown indicates significant volatility risk that contradicts the seemingly robust Sharpe ratio of 1.10. The strategy likely overfit to a narrow set of market conditions rather than capturing sustainable alpha. We must execute a longer backtest with more diverse historical data to validate the robustness of the EVO_EVOEVOEVOE_v2332 logic.

ADDITIONAL METRICS

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