



Backtest #47313 · LPG · EVO_WEBIDEA_v1557

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a 42.10% return driven by just three trades, yielding a Sharpe of 1.14 but exposing significant volatility with a 21.82% drawdown. While the 66.7% win rate suggests a viable edge, the tiny sample size creates high statistical uncertainty that prevents reliable generalization of performance. A larger trade history is required to validate if the strategy can sustain these gains under varied market conditions without excessive risk. The next step is to run a walk-forward analysis to test parameter stability across different time periods.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40