



Backtest #53212 · LPG · EVO_EVOEVOEVOE_v1904

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% ROI driven by only three trades, creating a statistically unreliable signal where one outlier heavily influences the Sharpe ratio. A 21% drawdown indicates significant risk exposure that contradicts the seemingly robust 66% win rate, likely due to overfitting on a tiny sample size. Without more data points, the strategy lacks the confidence required for institutional deployment or live execution. We must retest this logic with a broader parameter set or a longer historical window to validate consistency beyond these few instances.

ADDITIONAL METRICS

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