



Backtest #53597 · LPG · EVO_EVOEVOEVOE_v2295

ROI

+41.35%

Sharpe

1.13

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a 41.35% return with a 66.7% win rate, yet the statistical significance is critically weak due to only three executed trades. A 21.82% drawdown indicates substantial volatility risk that is not adequately captured by the current sample size. The high Sharpe ratio of 1.13 appears optimistic given the limited data and should be treated as exploratory rather than confirmatory. We must expand the test horizon or increase trade frequency to validate the strategy's robustness before live deployment. Next, run a walk-forward analysis to stress test parameter stability across different market regimes.

ADDITIONAL METRICS

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