



Backtest #53823 · LPG · EVO_EVOEVOEVOE_v1924

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 sharp 41.35% return driven by only three trades, which severely limits statistical confidence. While the 66.7% win rate and 1.13 Sharpe ratio suggest robustness, a 21.82% drawdown indicates significant vulnerability to volatility in such a small sample. The strategy likely captured a specific mean-reversion event rather than a persistent alpha. Re-running the test on extended historical data is the necessary next step to validate if these metrics hold beyond this single trade sequence.

ADDITIONAL METRICS

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