



Backtest #55801 · LPG · EVO_EVOEVOEVOE_v2418

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 promising 41.35% return, but the extremely low trade count of three renders the 66.7% win rate statistically insignificant and the 21.82% drawdown highly volatile. A Sharpe ratio of 1.13 suggests acceptable risk-adjusted returns only if the sample size were robust enough to smooth out this outlier risk. The strategy likely captured a few sharp price movements rather than establishing a consistent alpha across the full spectrum of market conditions. We must expand the backtest window or adjust parameters to generate a larger dataset before deploying live capital.

ADDITIONAL METRICS

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