



Backtest #56123 · LPG · EVO_EVOEVOEVOG_v479

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 backtest for LPG shows a 41.35% return with a 66.7% win rate, yet the sample of only three trades renders these statistics statistically insignificant and prone to extreme variance. A 21.82% maximum drawdown indicates high volatility exposure that is not fully mitigated by the strategy's entry logic. While the Sharpe ratio of 1.13 suggests decent risk-adjusted returns, it lacks robustness given the minimal trade history. To validate this approach, you must expand the sample size by running a longer historical simulation or adjusting the lookback period for signal generation.

ADDITIONAL METRICS

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