



Backtest #34441 · LPG · EVO\_EVOEVOEVOE\_v1681

ROI

+39.93%

Sharpe

1.10

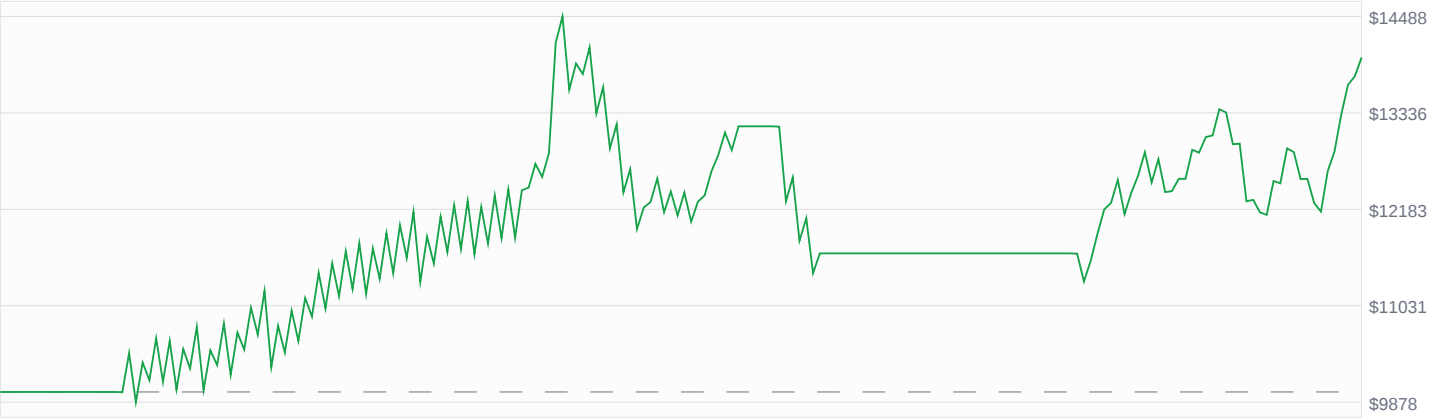
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest generated a 39.93% return with a 66.7% win rate and 1.10 Sharpe ratio, indicating reasonable efficiency and profit capture. However, the maximum drawdown of 21.86% reveals significant downside volatility that erodes risk-adjusted performance. Statistical confidence is negligible because only three trades provide an insufficient sample size to validate strategy robustness or distinguish skill from luck. A concrete next step is expanding the test window to include at least fifty trades across diverse market regimes to establish reliable performance metrics. This analysis is for educational purposes only and does not constitute investment advice.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 39.93%     |
| Sortino Ratio   | 0.88       |
| Turnover        | 7.37x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$13997.51 |