



Backtest #41508 · LPG · EVO_EVOEVOGG1R_v1654

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a 40.41% ROI with a 66.7% win rate, yet the sample size of only three trades makes these metrics statistically insignificant. The 21.82% maximum drawdown reveals substantial risk relative to the short trade history, rendering the 1.10 Sharpe ratio unreliable for live deployment. We cannot validate strategy robustness without more data, as a few outliers can skew performance figures dramatically. The next step is to run a walk-forward analysis with extended parameters to stress test the logic across different market regimes.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47