



Backtest #44129 · LPG · EVO_EVOEVOEVOE_v2002

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% gain driven by a high win rate, but the sample of only three trades creates severe statistical uncertainty. While the strategy captured an average of over 12% per trade, a 21.82% drawdown suggests significant risk exposure that is impossible to quantify with such limited data. The Sharpe ratio of 1.10 appears robust only because the holding periods were likely very short, masking potential liquidity or slippage issues in live markets. Running a walk-forward analysis with at least 50 simulated trades is the necessary next step to validate if this edge is genuine or a data mining artifact.

ADDITIONAL METRICS

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