



Backtest #45876 · LPG · EVO_EVOEVOEVOE_v580

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a 40.41% return with a 66.7% win rate, yet the 3-trade sample size renders the 1.10 Sharpe ratio statistically insignificant. The 21.82% drawdown indicates high volatility risk that the limited data cannot adequately smooth. While the strategy captures strong moves, the low trade count fails to validate consistency across market cycles. We must extend the test window to at least 50 trades before deploying live capital.

ADDITIONAL METRICS

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