



Backtest #47543 · LPG · EVO_EVOEVOEVOE_v677

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a 42.10% return with a 66.7% win rate, yet the sample of only three trades creates severe statistical noise that undermines confidence in the 1.14 Sharpe ratio. While the strategy captured significant upside, the 21.82% maximum drawdown suggests high volatility risk that could erode gains during market reversals. The performance metrics are likely outliers rather than sustainable trends given the minimal trade count. Running a longer simulation with walk-forward analysis is necessary to validate robustness before live deployment.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40