



Backtest #49653 · LPG · EVO_EVOEVOEVOE_v1831

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a 42.1% gain with a 1.14 Sharpe, but only three trades provide insufficient statistical confidence to validate the strategy's robustness. A 21.8% drawdown suggests significant downside risk that the high win rate of 66.7% masks, indicating potential overfitting to a specific market regime. We must execute a larger sample size test across varying volatility conditions before deploying live capital to ensure the edge persists. This approach will determine if the performance is a genuine alpha or a statistical anomaly driven by the small dataset.

ADDITIONAL METRICS

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