



Backtest #53830 · LPG · EVO_EVOEVOEVOE_v1925

ROI

+41.35%

Sharpe

1.13

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows strong alpha potential with a +41.35% ROI and a 1.13 Sharpe ratio, driven primarily by a single profitable trade. However, the strategy is statistically fragile due to only three executed trades, rendering the 66.7% win rate and 21.82% drawdown metrics unreliable predictors of future performance. The sample size is insufficient to confirm robustness against market variance or regime changes. I recommend expanding the simulation window or increasing trade frequency to validate the consistency of the entry logic.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63