



Backtest #44670 · LPG · EVO_WEBIDEA_v2272

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, yet a mere three trades generate statistically insignificant results that cannot support institutional deployment. A 21.82% drawdown paired with a 1.10 Sharpe ratio suggests high volatility and insufficient risk-adjusted returns for live capital. The 66.7% win rate likely reflects overfitting or survivorship bias due to the tiny sample size. We must re-run the simulation with extended historical data and tighter entry filters to validate edge.

ADDITIONAL METRICS

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