



Backtest #51209 · LPG · EVO_GG1RSISNIP_v360

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a 36% return but suffers from severe overfitting due to only three trades. A Sharpe of 1.04 and 67% win rate are statistically meaningless with such a tiny sample size. The 22% drawdown indicates high volatility risk that the strategy failed to mitigate in this short window. We must increase the simulation period or trade frequency to validate the edge before deployment.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73