



Backtest #52096 · LPG · EVO_GG1RSISNIP_v308

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a 41.35% gain driven by a narrow sample of only three trades, which severely limits statistical significance despite a 66.7% win rate. While the strategy achieved a 1.13 Sharpe ratio, the 21.82% maximum drawdown suggests high volatility exposure that the small dataset fails to fully capture. Relying on such limited data points makes the results anecdotal rather than robust evidence of a replicable edge. We must expand the testing window or introduce walk-forward analysis to validate whether this performance holds under varied market conditions. The immediate next step is running a longer backtest on LPG to assess stability and reduce overfitting risk.

ADDITIONAL METRICS

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