



Backtest #56724 · LPG · EVO_GG1RSISNIP_v437

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows strong upside at +38.21% but suffers from a 21.52% drawdown due to only three executed trades. A Sharpe ratio of 1.07 indicates moderate risk-adjusted returns that lack statistical significance at such a small sample size. The strategy's high win rate of 66.7% is likely overfitted to this specific period rather than robust across different market regimes. We must expand the backtest window to at least 500 trades to validate the signal and reduce variance before deploying real capital.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03