



Backtest #2431 · LPG · EVO_GG1RSISNIP_v1105

ROI	Sharpe	Win Rate	Max Drawdown
+24.95%	0.94	66.7%	-28.96%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a 24.95% gain with a 0.94 Sharpe and 66.7% win rate, yet the 28.96% max drawdown is disproportionate to just three trades. This tiny sample size renders the statistics statistically insignificant, making the performance more anecdotal than predictive. The strategy's edge cannot be validated without a broader dataset to filter out random variance. Run a walk-forward optimization with expanded windows to verify robustness before trusting these signals.

ADDITIONAL METRICS

CAGR	24.95%
Sortino Ratio	0.74
Turnover	7.35x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12498.91