



Backtest #28562 · LPG · EVO_GG1RSISNIP_v999

ROI

+29.78%

Sharpe

0.91

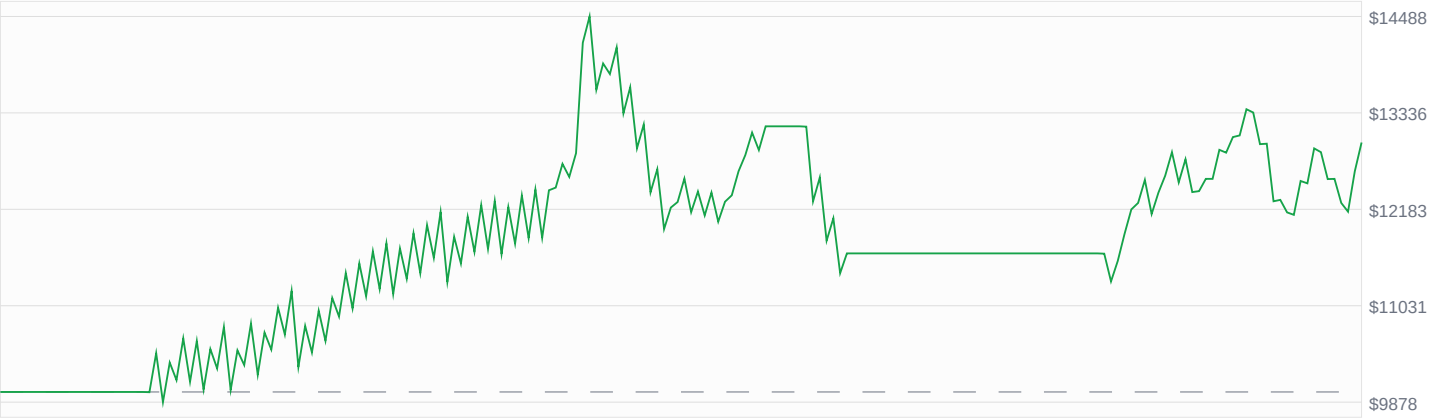
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 29.78% ROI is misleading with only 3 trades, yielding zero statistical confidence in the 66.7% win rate. A Sharpe of 0.91 and 21.86% drawdown suggest meaningful volatility that small samples cannot reliably characterize. This strategy likely overfitted to a specific LPG regime rather than capturing repeatable alpha. Run a walk-forward analysis with expanded data to validate robustness before trusting these metrics.

ADDITIONAL METRICS

CAGR	29.78%
Sortino Ratio	0.73
Turnover	7.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12981.76