



Backtest #35985 · LPG · EVO_GG1RSISNIP_v431

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a 44.16% ROI and 66.7% win rate, yet the 21.86% drawdown with only three trades renders the 1.17 Sharpe ratio statistically insignificant. High variance in such a small sample size prevents reliable trend confirmation, making the apparent profitability an outlier rather than a robust alpha signal. The strategy's ability to withstand volatility remains unproven until execution frequency increases to validate risk-adjusted returns. We must expand the simulation period or adjust parameters to filter noise before deploying live capital.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73