



Backtest #37344 · LPG · EVO_GG1RSISNIP_v21

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a 39% ROI driven by three trades, yet the sample size is too small to validate the 66% win rate. A Sharpe of 1.08 and 22% drawdown indicate moderate risk-adjusted returns, but survivorship bias could be masking fragility in volatile conditions. We need to expand the lookback period and stress-test against historical crash regimes to confirm statistical significance before live deployment. Increasing trade frequency or widening the symbol universe will provide the data needed to reduce execution uncertainty.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33