



Backtest #38914 · LPG · EVO_GG1RSISNIP_v1493

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a +40.41% ROI with a 66.7% win rate, but extreme caution is required due to only three executed trades. A sharp ratio of 1.10 and a 21.82% maximum drawdown indicate high volatility exposure that statistical significance cannot yet validate. The strategy's performance relies on a narrow sample size, making any conclusions about its robustness premature and risky for live deployment. Before considering a live rollout, you must run a parameter optimization to generate a larger dataset for reliable confidence intervals.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47