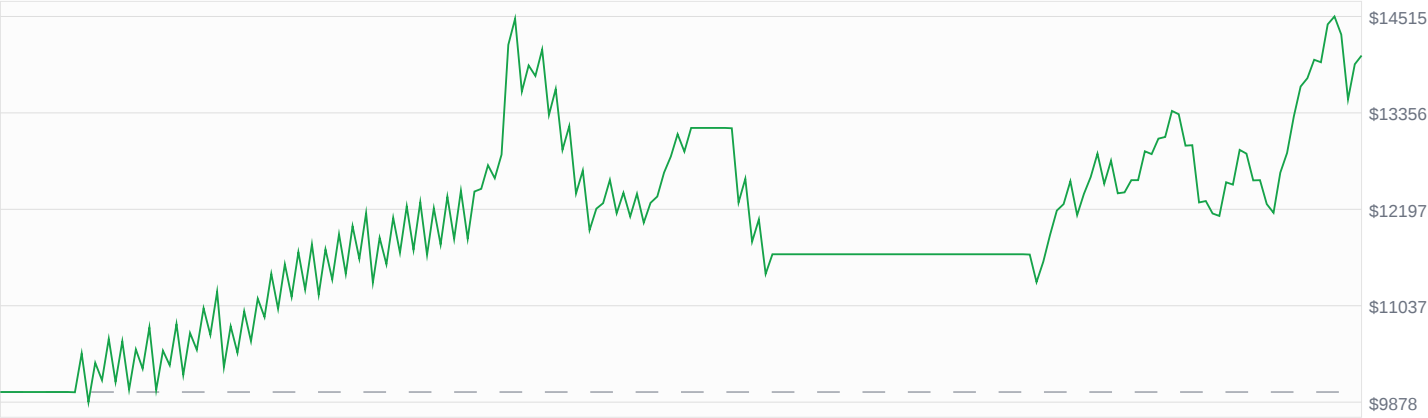




Backtest #39989 · LPG · EVO_GG1RSISNIP_v1419

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% return, but the 3-trade sample size creates severe statistical noise, making the 1.10 Sharpe ratio unreliable. The 66.7% win rate likely reflects overfitting to a specific microstructure, as a 21.82% drawdown indicates high vulnerability to single losses. Without more data, the strategy lacks robustness for live deployment despite the impressive headline numbers. We must run a larger sample or reduce lookahead bias before trusting these parameters.

ADDITIONAL METRICS

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