



Backtest #41248 · LPG · EVO_GG1RSISNIP_v1565

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 with a 66.7% win rate, but statistical confidence is low due to only 3 executed trades. While the strategy captured a sharp upward move, the 21.82% maximum drawdown indicates high volatility exposure during short-term reversals. The sample size is insufficient to confirm robustness, meaning the strategy likely overfits recent noise rather than capturing a structural trend. Next, expand the lookback period to gather at least 30 trades and test across multiple market regimes to validate risk-adjusted consistency.

ADDITIONAL METRICS

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