



Backtest #46233 · LPG · EVO_GG1RSISNIP_v347

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 strategy generated a 40.41% ROI with a 1.10 Sharpe ratio, indicating reasonable risk-adjusted returns. However, the 21.82% max drawdown is significant relative to the gains, exposing potential instability in volatility management. With only three total trades, the 66.7% win rate lacks statistical significance and cannot confirm robustness. This small sample size renders the backtest results unreliable for long-term performance prediction. Increase the trade frequency or extend the historical data window to achieve a statistically valid sample before considering deployment.

ADDITIONAL METRICS

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