



Backtest #50082 · LPG · EVO_GG1RSISNIP_v1357

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a +42.10% return driven by a 66.7% win rate, yet the sample of only three trades renders the 1.14 Sharpe ratio statistically insignificant. A maximum drawdown of 21.82% highlights extreme volatility risk that likely stems from overfitting rather than robust market alpha. Without sufficient trade frequency, we cannot validate if the signal logic holds under varied market conditions or if the results are mere noise. We must immediately run a walk-forward analysis with expanded parameters to confirm strategy stability before live deployment. This approach ensures the edge is genuine and not an artifact of a small, biased dataset.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40