



Backtest #52606 · LPG · EVO_GG1RSISNIP_v1243

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a 41.35% ROI with a 1.13 Sharpe ratio, but the strategy relies on only three trades, severely limiting statistical confidence and rendering the 66.7% win rate unreliable. A 21.82% drawdown indicates significant volatility exposure that could not be mitigated by the limited sample size, suggesting the strategy may be overfitting to specific noise rather than capturing a robust trend. The high return per trade masks potential instability, as the strategy lacks the frequency needed to validate its risk-adjusted performance under varying market conditions. To move forward, we must expand the sample size by widening the backtest window or adjusting entry thresholds to generate at least fifty trades

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63