



Backtest #56363 · LPG · EVO_GG1RSISNIP_v291

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% return driven by only three trades, which statistically lacks robustness and creates high uncertainty around the reported Sharpe ratio of 1.13. A win rate of 66.7% is promising but meaningless without sufficient trade volume to confirm strategy reliability over varying market regimes. The 21.82% maximum drawdown indicates significant volatility exposure that could have been better managed with tighter stops or position sizing. Given the minimal sample size, expanding the test period or adjusting parameters to generate more trade data is essential before deployment.

ADDITIONAL METRICS

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