



Backtest #52404 · LPG · EVO_GG1RSISNIP_v1101

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 strong alpha with a 41.35% ROI, yet the strategy lacks robustness given only three trades. A 21.82% drawdown and 1.13 Sharpe ratio suggest high volatility risk relative to the short sample size. Statistical confidence is negligible, so this performance cannot be reliably generalized to live markets. Next, extend the backtest period or backtest on correlated assets to validate the signal logic 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