



Backtest #52807 · LPG · EVO_GG1RSISNIP_v1329

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 but is statistically unreliable due to only three trades. The high win rate of 66.7% combined with a 21.82% drawdown suggests excessive volatility or poor position sizing. A Sharpe ratio of 1.13 indicates mediocre risk-adjusted performance relative to the capital at risk. This result lacks robustness and should not be used for live deployment without further validation. The next step is to expand the historical dataset to improve sample size and refine entry parameters.

ADDITIONAL METRICS

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