



Backtest #52812 · LPG · EVO_GG1RSISNIP_v1333

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 but fails due to only three trades, rendering the Sharpe ratio and win rate statistically insignificant. A 21.82% drawdown on such a small sample suggests high volatility rather than robust risk management, indicating the strategy lacks true edge. We cannot validate the 1.13 Sharpe ratio without a larger dataset, so current performance metrics are unreliable indicators of future success. The next step is to extend the lookback period or reduce position sizing to generate enough trades for meaningful statistical confidence.

ADDITIONAL METRICS

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