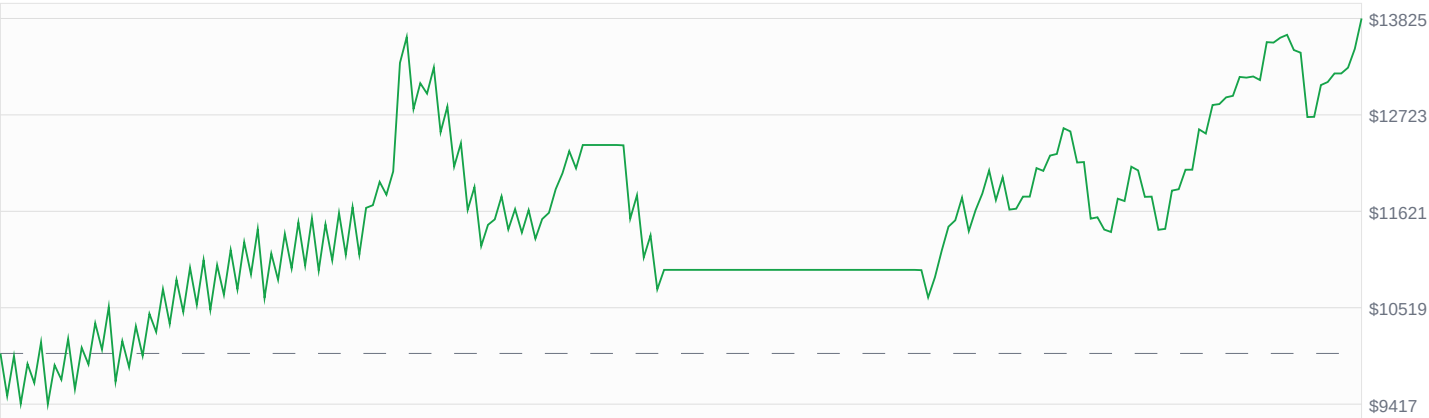




Backtest #56676 · LPG · EVO_GG1RSISNIP_v127

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows promising returns, but the results are driven by only three trades, making statistical significance doubtful and the win rate unrepresentative. While the 1.07 Sharpe ratio indicates decent risk-adjusted performance, the 21.52% maximum drawdown highlights substantial volatility inherent in the strategy. Expanding the sample size through longer historical testing or stricter entry filters is the immediate next step. Without more data points, confidence in these metrics remains low. Focus on robustness rather than raw returns at this stage.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03