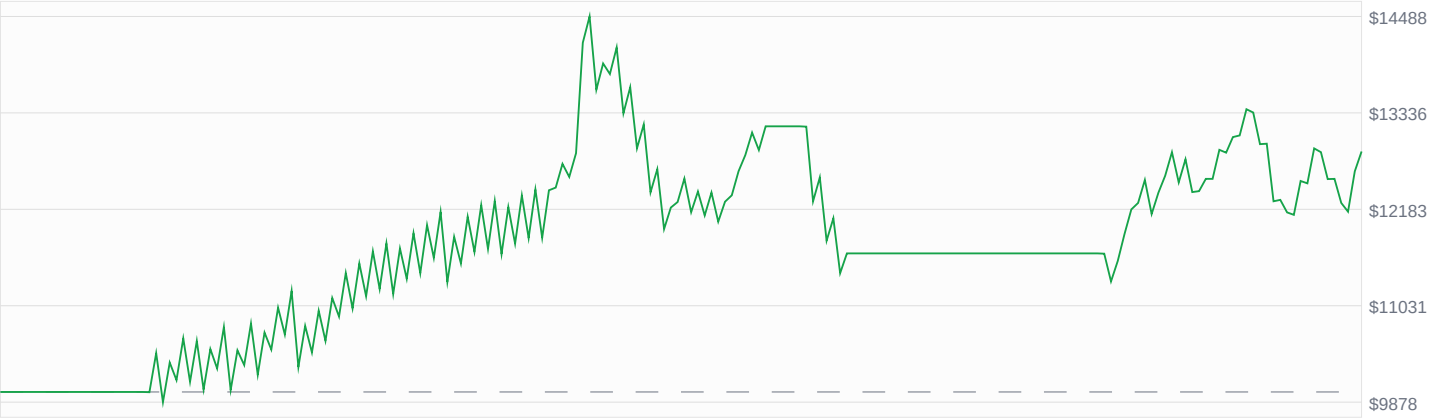




Backtest #30144 · LPG · EVO_GG1RSISNIP_v244

ROI	Sharpe	Win Rate	Max Drawdown
+28.71%	0.89	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy achieved a robust 28.71% ROI with a respectable Sharpe ratio of 0.89, indicating efficient risk-adjusted returns for LPG. However, the sample size of only three trades fundamentally undermines statistical confidence in the 66.7% win rate. The 21.86% max drawdown is disproportionately high relative to the trade count, suggesting significant underlying volatility or slippage. This sparse dataset fails to validate the strategy's resilience across varying market regimes or liquidity conditions. Immediate next steps require extending the simulation period to increase the trade count for statistically significant performance verification.

ADDITIONAL METRICS

CAGR	28.71%
Sortino Ratio	0.71
Turnover	7.25x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12874.55