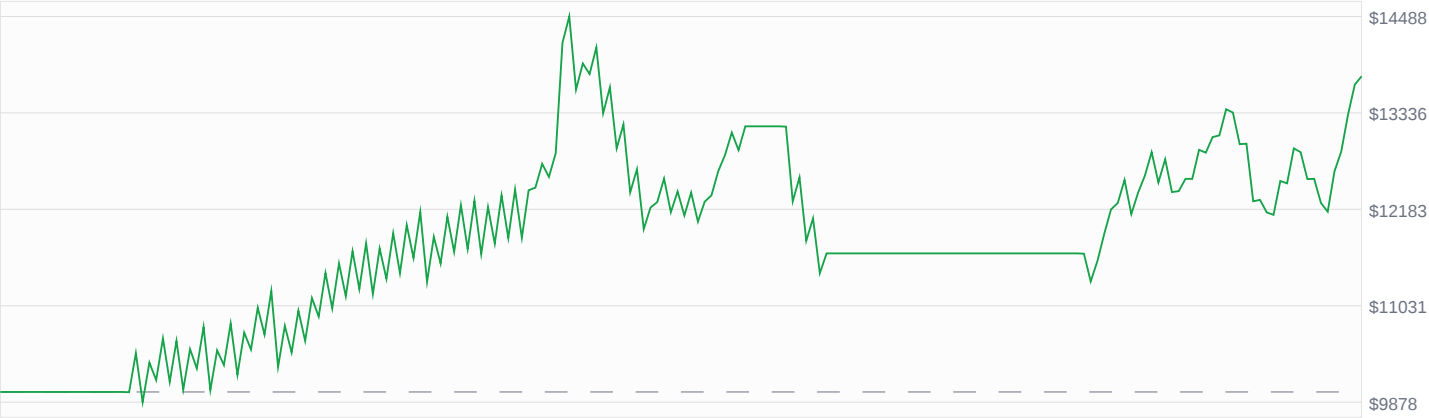




Backtest #32330 · LPG · EVO_EVOWEBIDEA_v304

ROI	Sharpe	Win Rate	Max Drawdown
+37.69%	1.06	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG strategy generated a 37.69 percent ROI with a 1.06 Sharpe ratio, indicating moderate risk-adjusted returns. The 66.7 percent win rate shows decent directional accuracy, though the 21.86 percent max drawdown highlights significant volatility during losing trades. However, the sample size of only three trades renders these statistics unreliable, making it impossible to distinguish genuine edge from random chance. The small trade count means the Sharpe ratio and win rate lack statistical significance. Next, extend the backtest to at least fifty trades to establish a meaningful confidence interval before considering live deployment.

ADDITIONAL METRICS

CAGR	37.69%
Sortino Ratio	0.85
Turnover	7.34x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13773.20