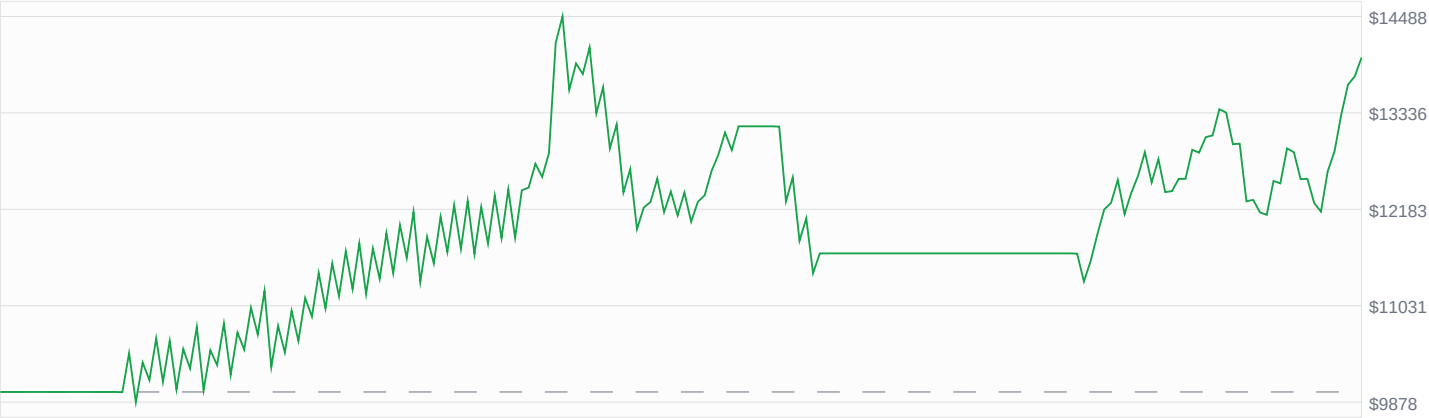




Backtest #32646 · LPG · EVO_GG1RSISNIP_v127

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest delivered a strong +39.93% ROI with a 1.10 Sharpe ratio and 66.7% win rate, indicating solid directional edge. However, the 21.86% max drawdown is steep, and with only three trades, statistical confidence is effectively zero due to severe sample size constraints. This tiny dataset makes the results highly susceptible to noise rather than demonstrating consistent strategy performance. The immediate next step is to expand the backtest window to at least fifty trades to validate whether the edge persists.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51