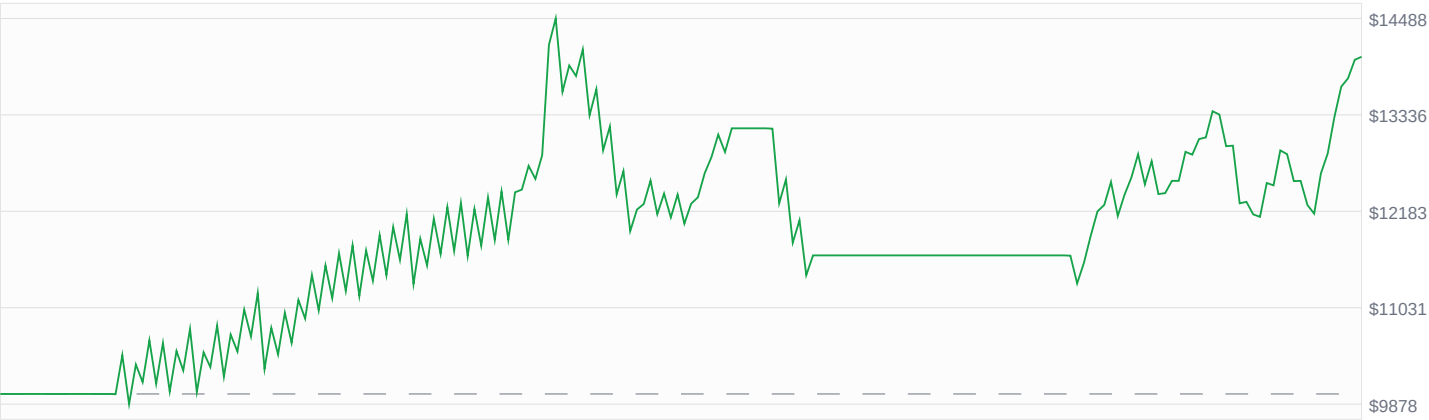




Backtest #35413 · LPG · EVO_GG1RSISNIP_v1640

ROI	Sharpe	Win Rate	Max Drawdown
+40.26%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for LPG shows a +40.26% ROI, yet the strategy's statistical validity is negligible with only three trades executed. A 66.7% win rate and 1.10 Sharpe ratio are unconvincing without sufficient sample size to confirm robustness or filter noise. The 21.86% maximum drawdown highlights significant downside risk inherent in such sparse trading activity. Consequently, immediate retesting with a longer historical window is essential to validate whether the edge is genuine or a statistical anomaly.

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95