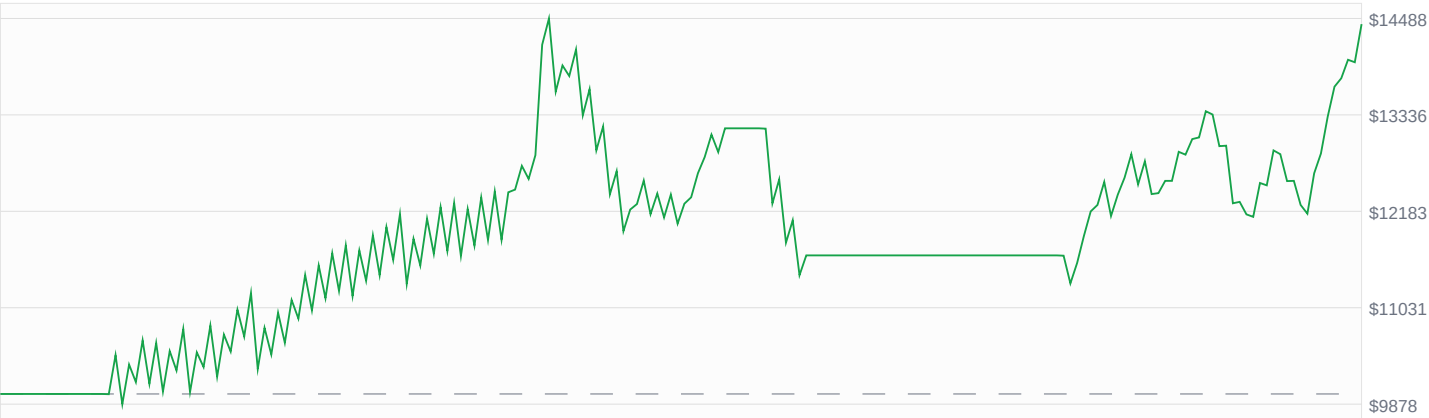




Backtest #35876 · LPG · EVO_GG1RSISNIP_v890

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest on EVO_GG1RSISNIP_v890 shows strong alpha generation with a 44.16% return, but the sample size of three trades renders the 1.17 Sharpe ratio statistically insignificant. A 66.7% win rate combined with a 21.86% drawdown indicates high volatility risk that could easily reverse in live markets. We must expand the simulation with more historical data before deploying capital, as current results lack robustness for institutional standards.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73