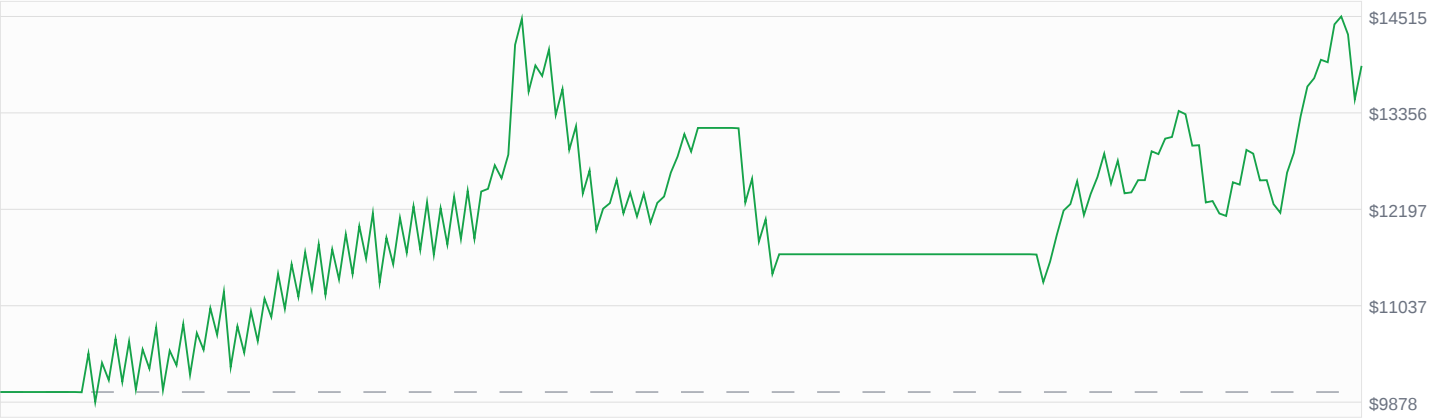




Backtest #37019 · LPG · EVO_GG1RSISNIP_v2

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a 39.17% ROI driven by a high win rate, but the sample size of three trades creates severe statistical noise. A maximum drawdown of 21.82% reveals significant volatility exposure that the 1.08 Sharpe ratio fails to fully penalize. We cannot confirm strategy robustness without increasing trade frequency to validate consistency across different market regimes. The next step is to optimize entry parameters to reduce trade count while maintaining profitability, or to widen stop-loss thresholds to smooth equity curves.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33