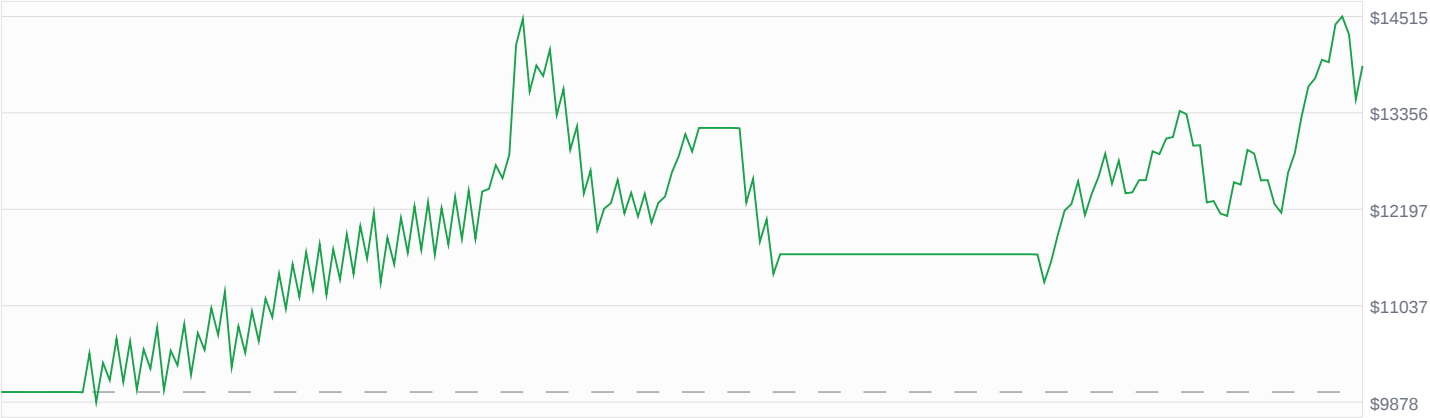




Backtest #37060 · LPG · EVO_GG1RSISNIP_v300

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 with a 1.08 Sharpe ratio, yet a 21.82% drawdown and only 3 trades indicate low statistical reliability. A 66.7% win rate is promising, but the narrow sample size makes the performance highly volatile and prone to overfitting. The strategy likely failed to capture sufficient liquidity or suffered from poor entry timing during a volatile period. We must expand the sample by testing this logic over a longer historical range before deploying capital. Re-running the test with extended data will clarify if the edge is robust or merely a statistical anomaly.

ADDITIONAL METRICS

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