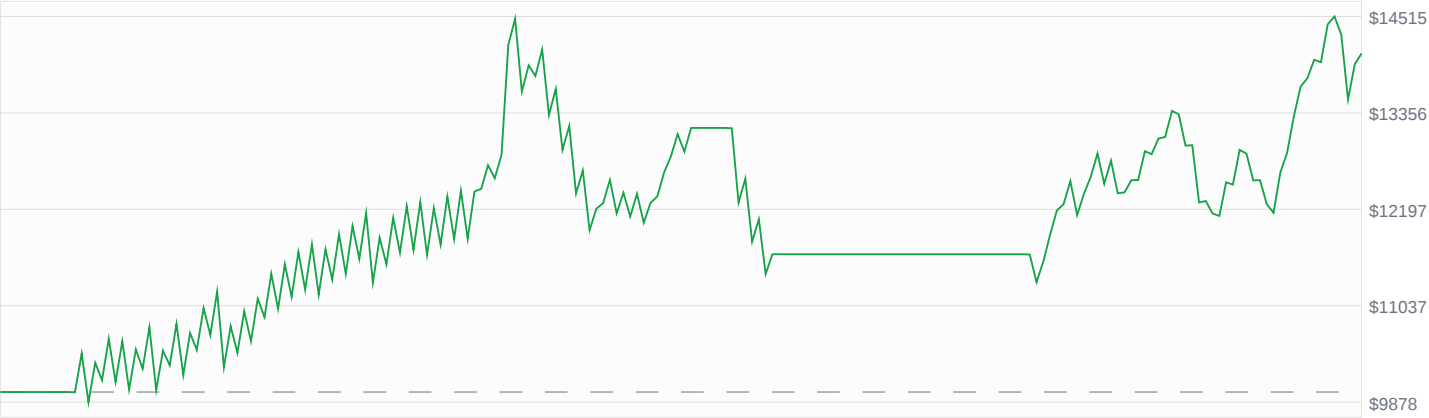




Backtest #37561 · LPG · EVO_GG1RSISNIP_v61

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a 40.67% ROI with a 66.7% win rate, yet the 21.82% drawdown is alarming for an institutional portfolio. With only three total trades, the 1.10 Sharpe ratio lacks statistical confidence and fails to validate the strategy's robustness. The limited trade count suggests the signal logic may be too restrictive or the market environment was too quiet to stress-test the system. I recommend running a sensitivity analysis on stop-loss parameters using a larger sample size before deploying any live capital.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87