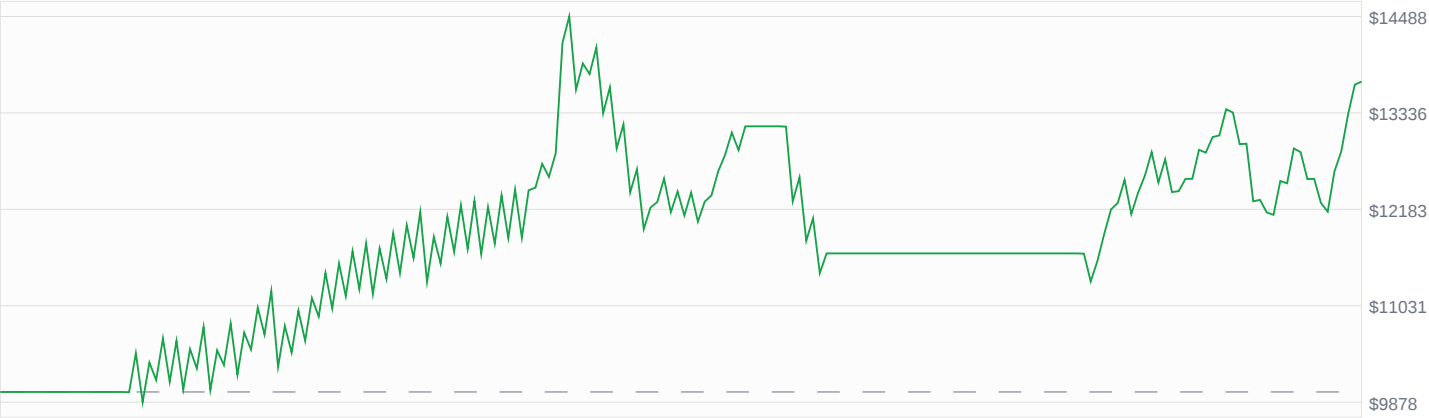




Backtest #32271 · LPG · EVO_GG1RSISNIP_v374

ROI	Sharpe	Win Rate	Max Drawdown
+37.06%	1.05	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v374 shows a +37.06% ROI and 66.7% win rate, but the three-trade sample renders the 1.05 Sharpe ratio statistically meaningless. The 21.86% maximum drawdown is disproportionately high relative to the small profit, indicating poor risk scaling. High win rates on tiny samples often mask severe tail risk that only larger datasets reveal. Next, extend the simulation to at least 100 trades across multiple market regimes to establish statistical confidence before any deployment.

ADDITIONAL METRICS

CAGR	37.06%
Sortino Ratio	0.84
Turnover	7.34x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13709.71