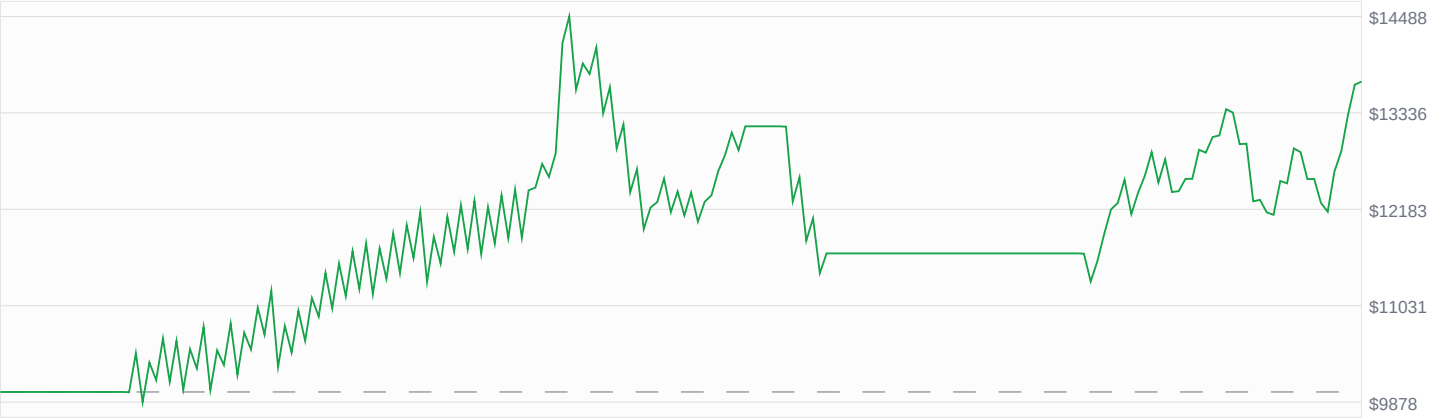




Backtest #32301 · LPG · EVO_GG1RSISNIP_v277

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_v277 shows a 37.06 percent ROI and a 1.05 Sharpe ratio, driven by a 66.7 percent win rate over three trades. However, the 21.86 percent max drawdown is uncomfortably high for such a short sample, and with only three trades, the Sharpe ratio lacks statistical significance. The small sample size means these results could easily be noise rather than a robust edge. To improve confidence, extend the backtest to include at least 100 trades across multiple market regimes. This will reveal whether the strategy's performance is consistent or merely a fluke.

ADDITIONAL METRICS

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