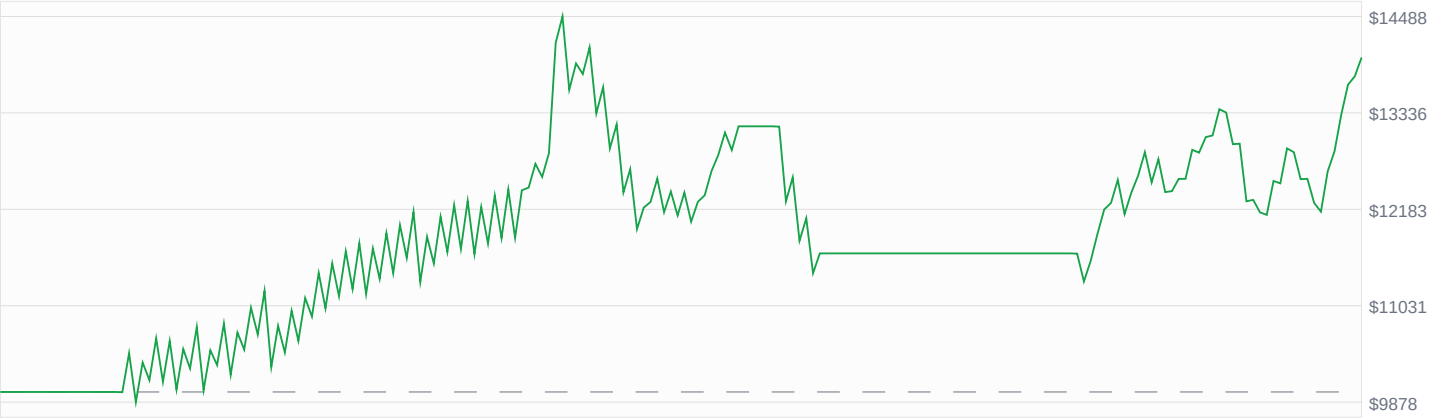




Backtest #33060 · LPG · EVO_GG1RSISNIP_v113

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG EVO_GG1RSISNIP_v113 backtest shows a promising 39.93% ROI but suffers critically from severe sample bias, as only three trades cannot statistically validate the 66.7% win rate or 1.10 Sharpe ratio. The 21.86% maximum drawdown indicates significant downside risk that remains untested under broader market conditions, making the current performance profile highly speculative rather than robust. We must treat these metrics as preliminary exploratory data rather than confirmed alpha until the strategy withstands a larger sample of trades across different market regimes. The immediate next step is to deploy a live paper-trading simulation to gather sufficient trade history before any capital allocation.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51