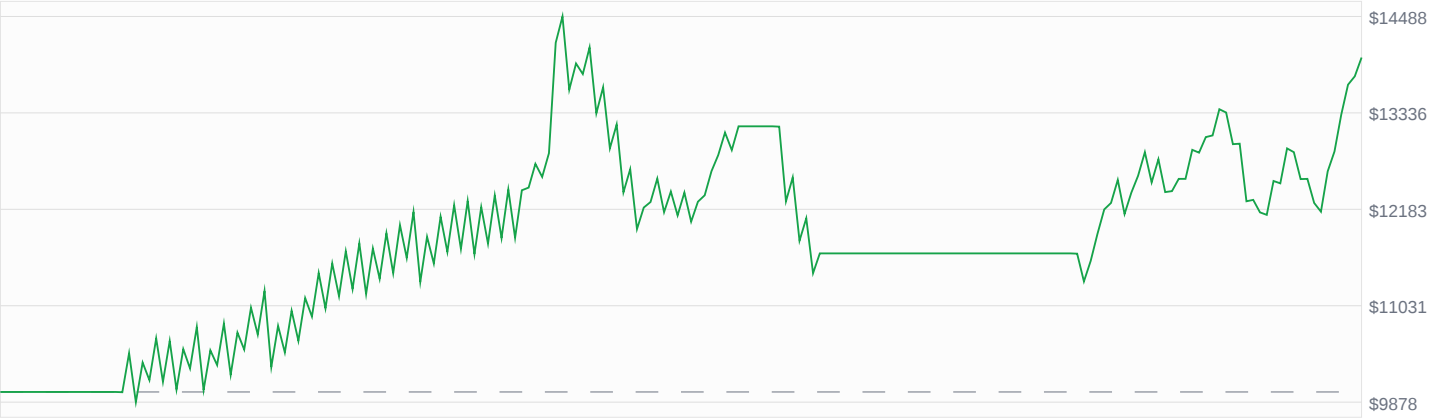




Backtest #33074 · LPG · EVO_GG1RSISNIP_v1594

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 backtest for EVO_GG1RSISNIP_v1594 generated a 39.93% ROI with a 1.10 Sharpe ratio, yet the 21.86% drawdown and meager three trades severely undermine statistical reliability. Such low trade count precludes confidence in the 66.7% win rate, suggesting the results are likely noise rather than a robust alpha signal. While the strategy captured significant upside, the high volatility and sample insufficiency make the performance profile unconvincing for institutional deployment. Immediate validation requires live paper trading or expanding the backtest window to ensure consistency across different market regimes.

ADDITIONAL METRICS

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