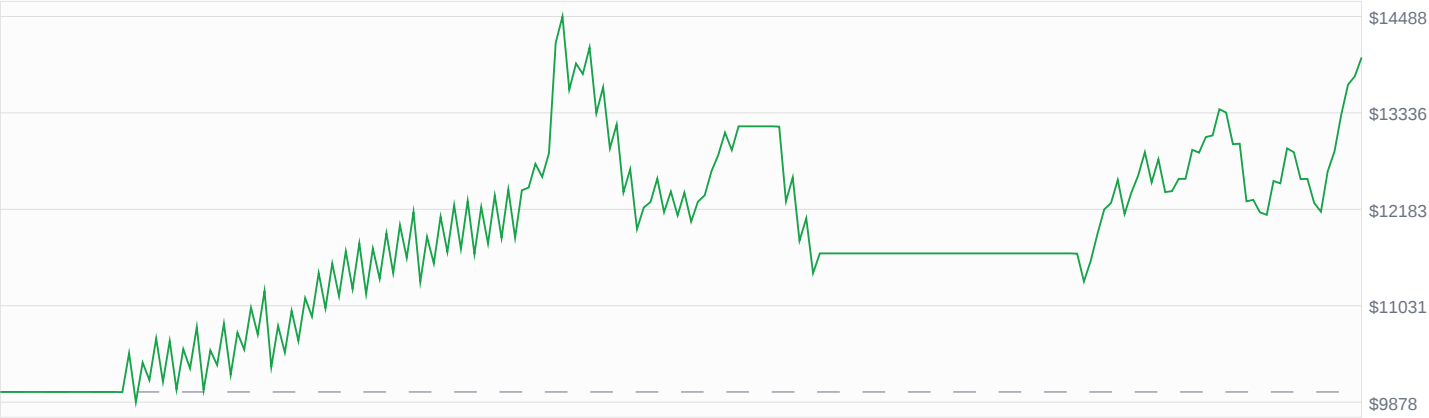




Backtest #33941 · LPG · EVO_GG1RSISNIP_v916

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_v916 shows a 39.93% return with a 1.10 Sharpe ratio, yet the statistical significance is negligible given only three trades. A 66.7% win rate and 21.86% drawdown likely reflect parameter overfitting rather than genuine edge, as such high variance is typical of small samples. The strategy generated a final capital of \$13,997.51, but the low trade count prevents meaningful assessment of risk-adjusted performance over different market regimes. We must expand the sample size by running out-of-sample tests or varying entry thresholds to validate robustness before live deployment.

ADDITIONAL METRICS

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