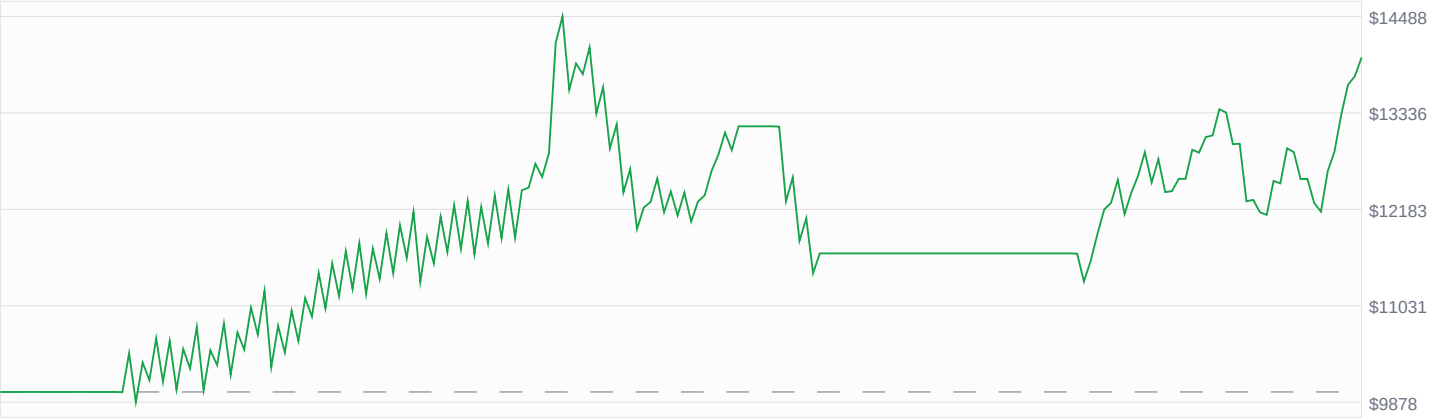




Backtest #34304 · LPG · EVO_GG1RSISNIP_v948

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 EVO_GG1RSISNIP_v948 backtest on LPG shows a 39.93% ROI and a 1.10 Sharpe ratio, yet the 21.86% drawdown and a mere three trades severely limit statistical confidence. While the win rate of 66.7% suggests an edge, such a small sample size makes performance highly susceptible to random variance rather than a robust strategy. The high drawdown indicates that a single losing trade significantly impacted capital, creating unacceptable risk for institutional deployment. Consequently, this strategy cannot be validated without expanding the sample through live trading or extensive parameter variation. The immediate next step is to run a walk-forward analysis or increase the lookback period to generate a statistically significant dataset before

ADDITIONAL METRICS

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