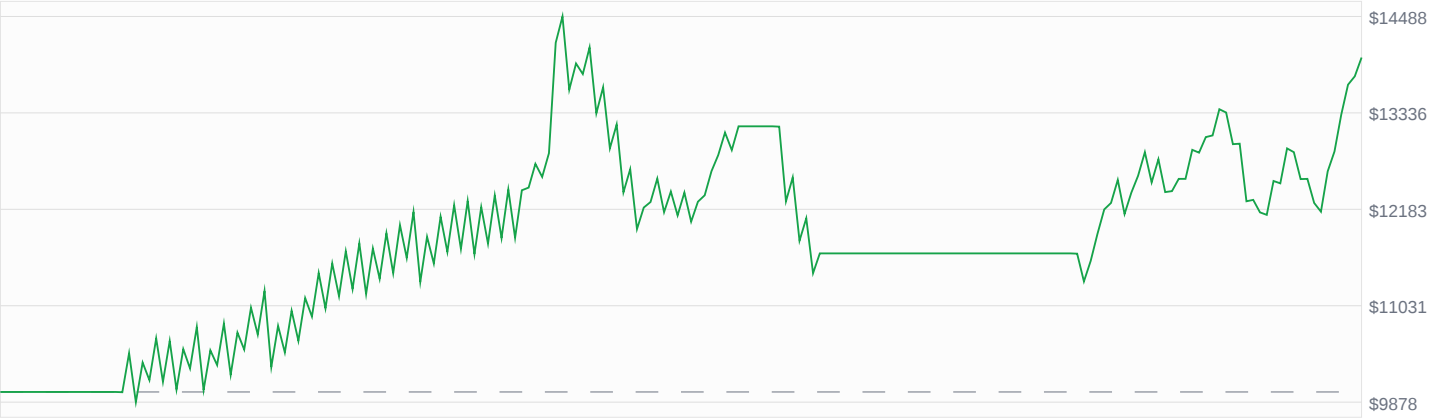




Backtest #34913 · LPG · EVO_GG1RSISNIP_v1169

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_v1169 shows strong profitability with a 39.93% ROI and solid 1.10 Sharpe ratio, yet the 21.86% maximum drawdown is concerning given the sample size of only three trades. A 66.7% win rate is statistically insignificant here, meaning the strategy's robustness remains unproven and likely vulnerable to overfitting or survivorship bias. Without additional trade data to confirm consistency, the current results cannot support institutional deployment or risk management assumptions. The immediate next step is to execute a longer historical backtest across different market regimes to validate whether this performance holds under stress.

ADDITIONAL METRICS

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