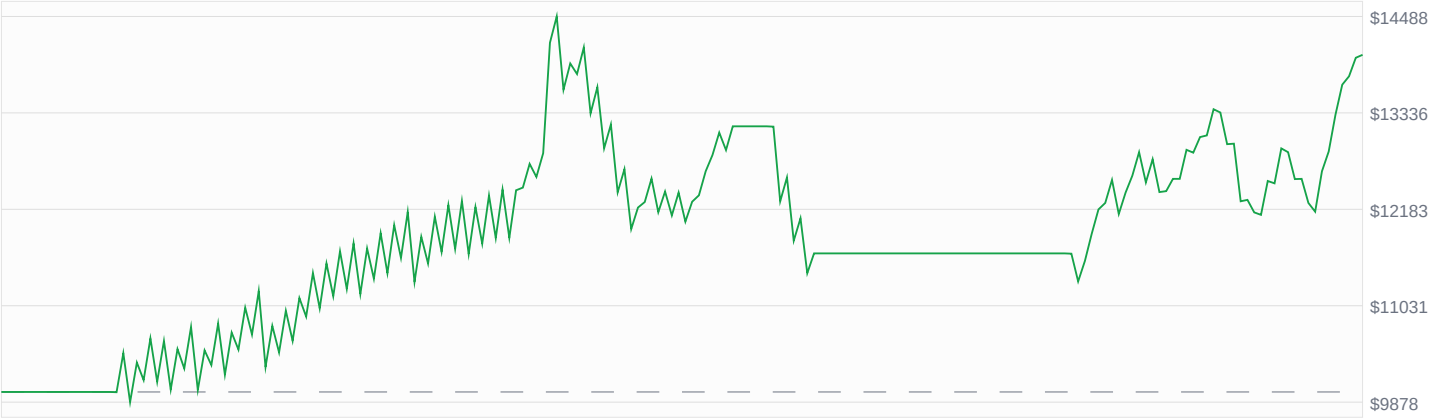




Backtest #35334 · LPG · EVO_GG1RSISNIP_v1353

ROI	Sharpe	Win Rate	Max Drawdown
+40.26%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1353 shows promising upside with a +40.26% return, yet the 21.86% drawdown and mere 3 trades raise significant validity concerns. The low trade count suggests the strategy is overly sensitive to specific market noise rather than capturing robust statistical edges. While the 1.10 Sharpe ratio indicates reasonable risk-adjusted returns, the sample size is insufficient to confirm consistency before live deployment. We must expand the dataset or adjust entry filters to validate performance across diverse market conditions. Next, run a walk-forward analysis to test if these results generalize beyond this single historical window.

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95