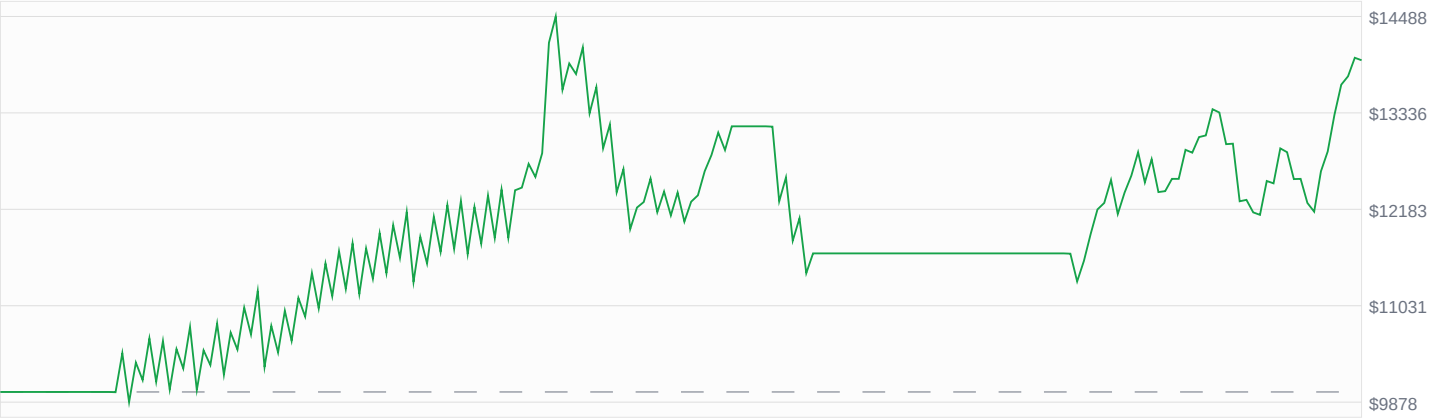




Backtest #35451 · LPG · EVO_GG1RSISNIP_v266

ROI	Sharpe	Win Rate	Max Drawdown
+39.61%	1.09	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v266 shows a 39.61% ROI, yet the 66.7% win rate and 1.09 Sharpe ratio are statistically insignificant due to only three total trades. The strategy generated a 21.86% drawdown, indicating that a single adverse sequence of three losses could have erased nearly a quarter of the equity. While the final capital grew to \$13,965.06, the small sample size precludes any reliable assessment of the strategy's robustness or true risk profile. The primary limitation is the lack of trade frequency, which prevents meaningful evaluation of the bot's behavior under varied market conditions. The next critical step is to re-run the simulation with a longer historical dataset and potentially adjust entry filters to

ADDITIONAL METRICS

CAGR	39.61%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13965.06