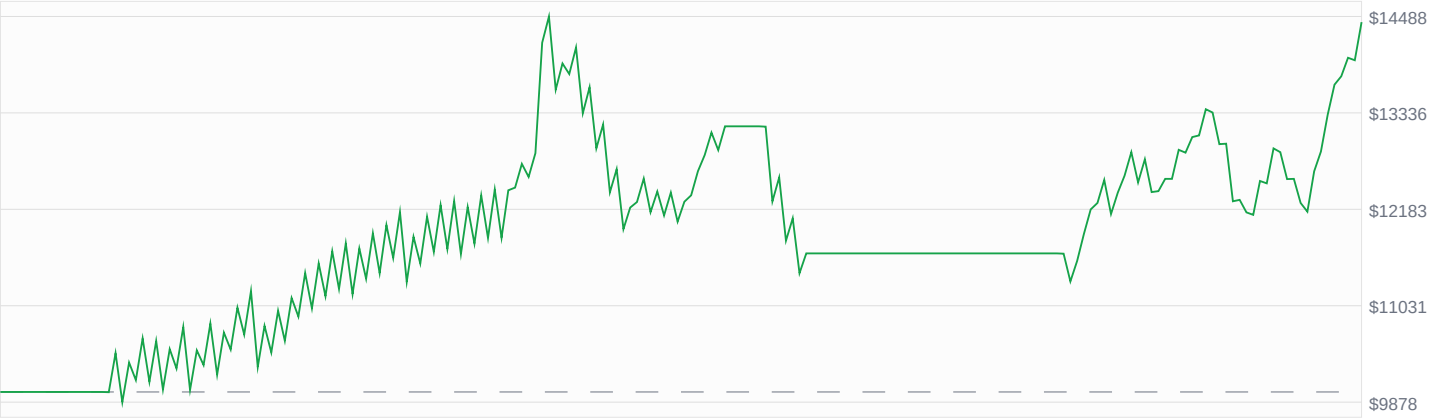




Backtest #36013 · LPG · EVO_GG1RSISNIP_v22

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v22 shows a +44.16% ROI and 1.17 Sharpe ratio, yet statistical confidence is negligible due to only 3 trades. A 21.86% maximum drawdown indicates excessive volatility relative to the short sample, creating high risk of overfitting. The 66.7% win rate appears inflated rather than robust, failing to prove strategy stability under diverse market conditions. We must increase the simulation period to accumulate sufficient trade data before deploying live capital.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73