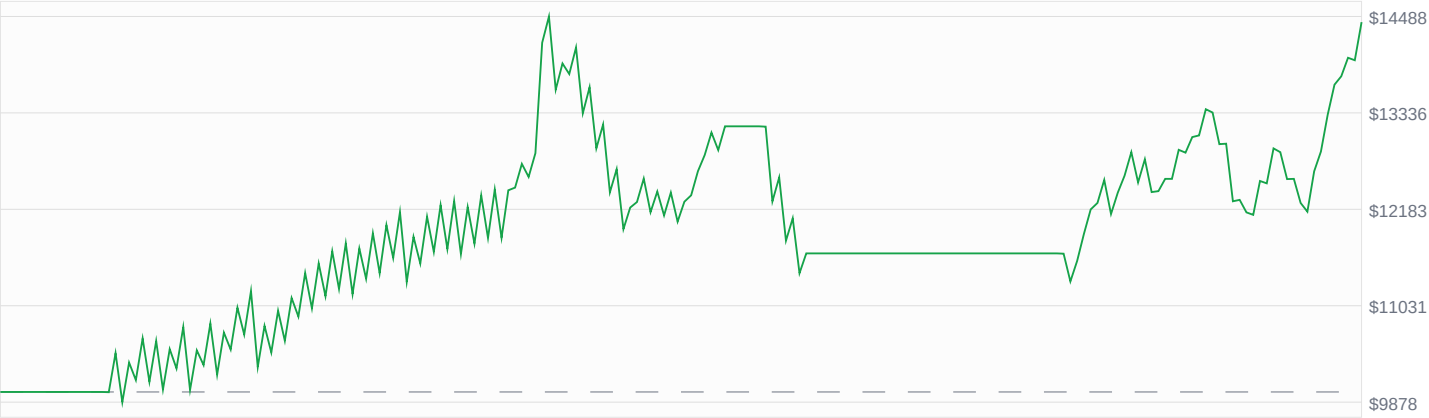


Backtest #36018 · LPG · EVO_GG1RSISNIP_v1

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_v1 shows a +44.16% return driven by three high-conviction trades, yet the 21.86% drawdown and low trade count severely limit statistical significance. A win rate of 66.7% is promising, but performance over only three transactions lacks the robustness required for institutional deployment. The strategy likely captured a strong short-term trend, but the high volatility risk remains untested across multiple market cycles. We must expand the sample size before validating the edge. The immediate next step is to run a forward simulation on extended historical data to confirm consistency.

ADDITIONAL METRICS

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