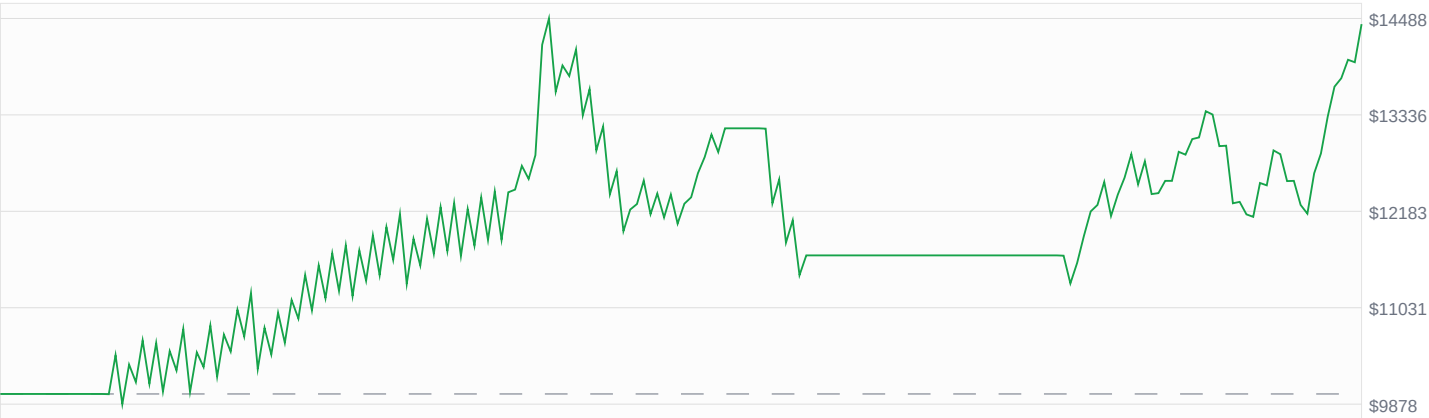




Backtest #36061 · LPG · EVO_GG1RSISNIP_v297

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 shows a 44.16% return on just three trades, which creates a high statistical noise floor and makes the 1.17 Sharpe ratio unreliable. A 21.86% drawdown indicates significant volatility risk, while the 66.7% win rate lacks confidence due to the extremely small sample size. We cannot validate the EVO_GG1RSISNIP_v297 strategy's robustness without expanding the dataset to at least one hundred trades. The next concrete step is to run a forward test on live market data to verify if these results hold outside the backtest environment. This approach will determine if the observed performance is a genuine edge or a random occurrence.

ADDITIONAL METRICS

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