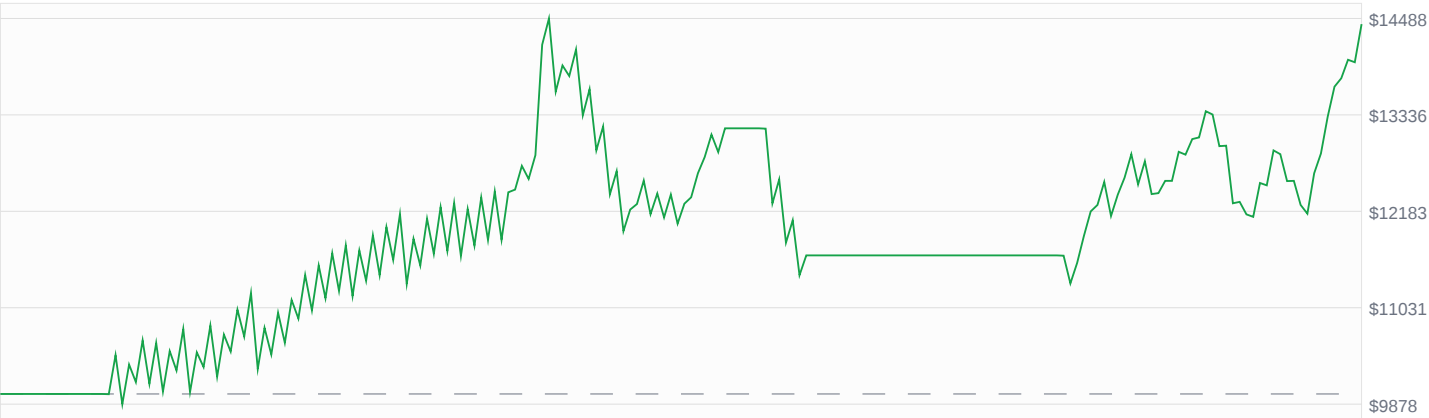




Backtest #36084 · LPG · EVO_GG1RSISNIP_v378

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_v378 shows a 44.16% ROI with a 1.17 Sharpe ratio, yet the 66.7% win rate and 21.86% drawdown lack statistical confidence due to only three total trades. High volatility and limited sample size make these metrics unreliable indicators of future performance under different market conditions. The strategy generated profits quickly but failed to capture the full trend, suggesting premature exits or poor entry timing in this specific regime. Next, increase the sample size by running an out-of-sample test on a longer time horizon to validate consistency.

ADDITIONAL METRICS

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