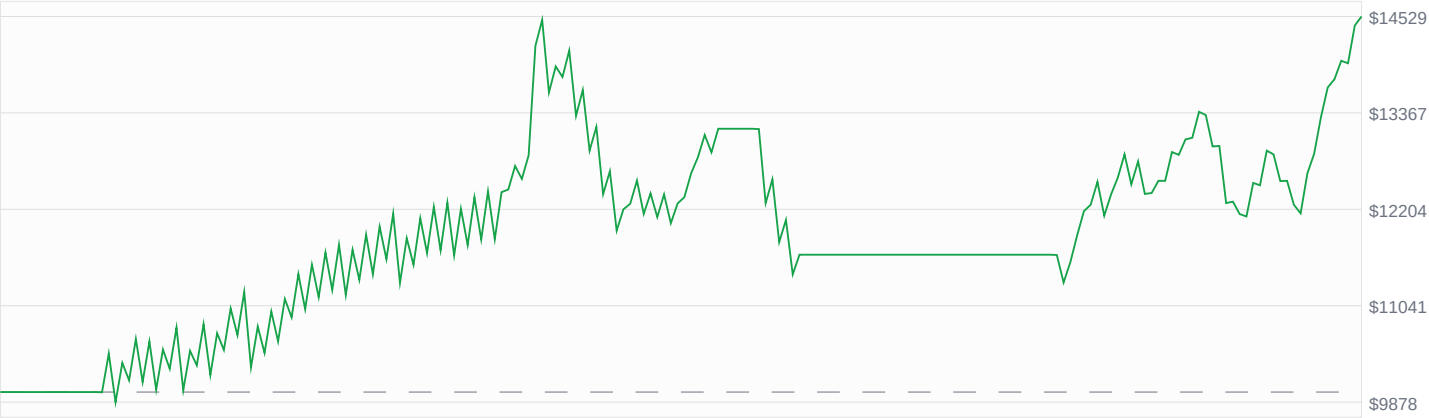




Backtest #36234 · LPG · EVO_GG1RSISNIP_v1

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1 shows a +45.25% ROI with a 66.7% win rate, yet the statistical significance is critically low due to only three trades. A 21.80% maximum drawdown alongside a moderate Sharpe ratio of 1.19 indicates high volatility and insufficient sample data to confirm strategy robustness. The results likely reflect a specific market regime rather than a reliable edge, requiring caution before deployment. The next step is to run an extended backtest or forward walk-forward analysis to validate performance across different market conditions.

ADDITIONAL METRICS

CAGR	45.25%
Sortino Ratio	0.97
Turnover	7.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14529.36