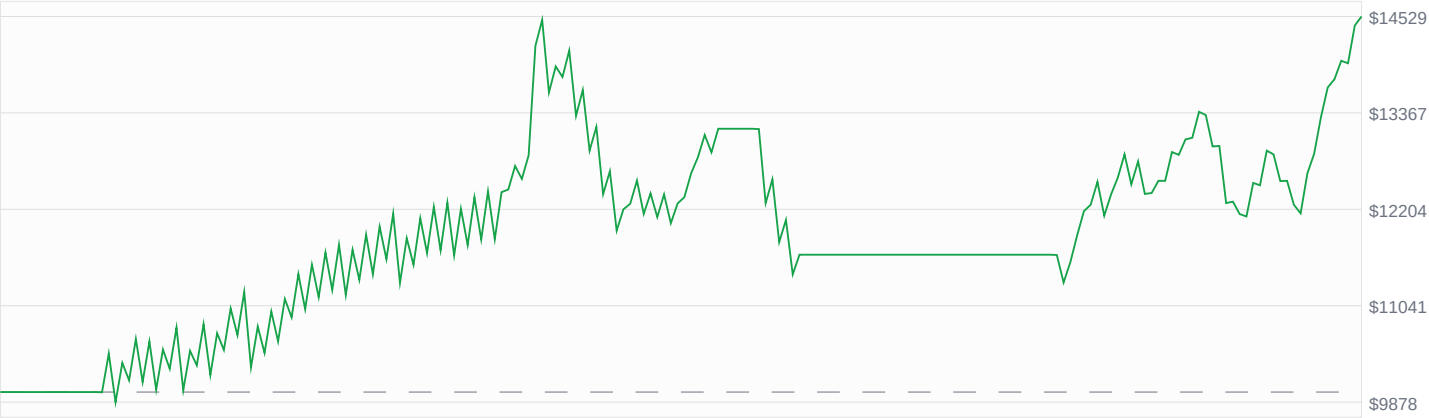




Backtest #36316 · LPG · EVO_GG1RSISNIP_v437

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_v437 shows a robust 45.25% ROI with a 1.19 Sharpe ratio, yet the 21.80% drawdown and only 3 trades severely limit statistical confidence. Such low trade frequency renders the strategy's edge unproven over volatile market regimes and introduces high execution risk. While the win rate of 66.7% is promising, it likely results from survivorship bias rather than sustainable alpha generation. The primary next step is to expand the sample size by testing on broader datasets before deploying live capital.

ADDITIONAL METRICS

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