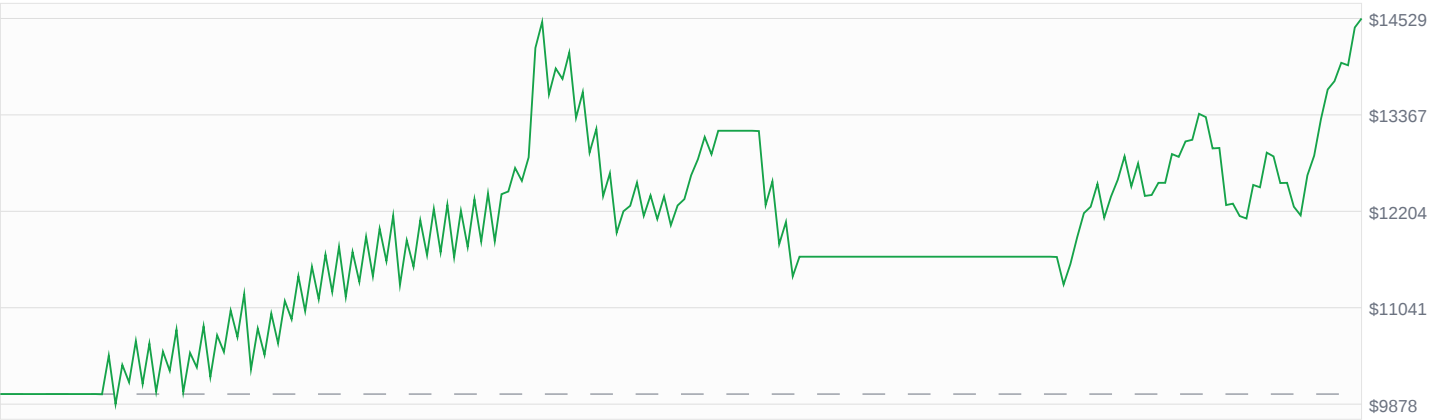




Backtest #36405 · LPG · EVO_GG1RSISNIP_v389

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_v389 shows a +45.25% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three trades. A 21.80% drawdown suggests high volatility risk that the low trade count fails to contextualize, making the 1.19 Sharpe ratio unreliable for live deployment. We must increase the sample size before trusting these parameters as a stable strategy. The next step is running a walk-forward analysis on the same timeframe to validate performance consistency across different market regimes.

ADDITIONAL METRICS

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