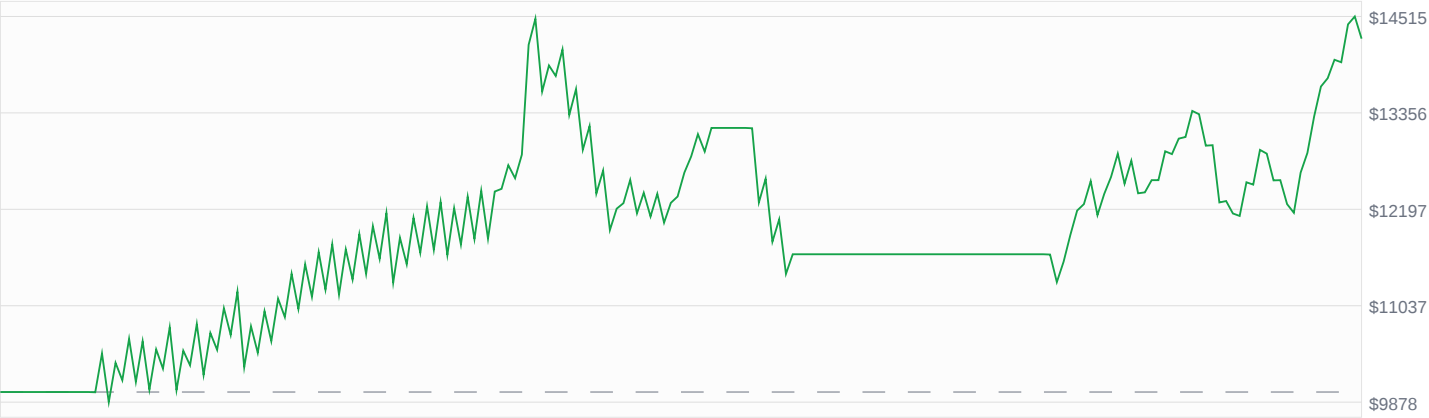




Backtest #36625 · LPG · EVO_GG1RSISNIP_v886

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v886 backtest on LPG shows a 42.44% gain driven by a 66.7% win rate, yet the statistical confidence is negligible with only three trades executed. A maximum drawdown of 21.82% combined with a Sharpe ratio of 1.14 suggests robust profitability is not yet statistically validated and relies heavily on a small sample size. The strategy performed well in this limited window, but the risk profile remains unproven due to the scarcity of data points. To build confidence, we must expand the backtest horizon to capture different market regimes before deploying live capital.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62