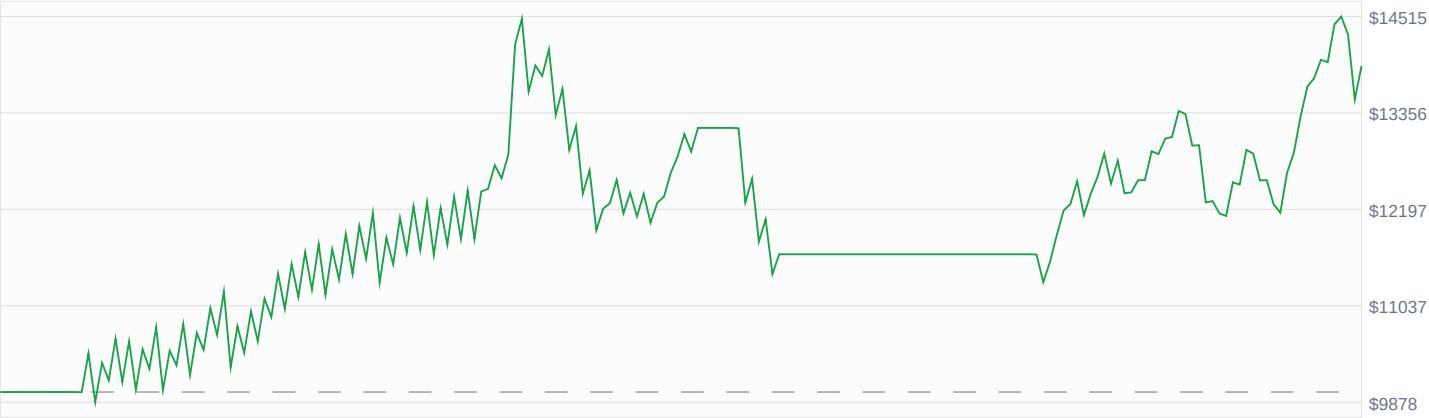




Backtest #37026 · LPG · EVO_GG1RSISNIP_v251

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v251 delivered a 39.17% return, yet the 21.82% drawdown and mere three trades severely undermine statistical confidence. While the 66.7% win rate and 1.08 Sharpe ratio suggest efficiency, the minimal sample size renders these metrics unreliable for institutional deployment. The strategy likely failed to capture sufficient volatility to validate its edge across different market regimes. We must expand the parameter space to generate a robust sample size before considering live capital allocation.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33