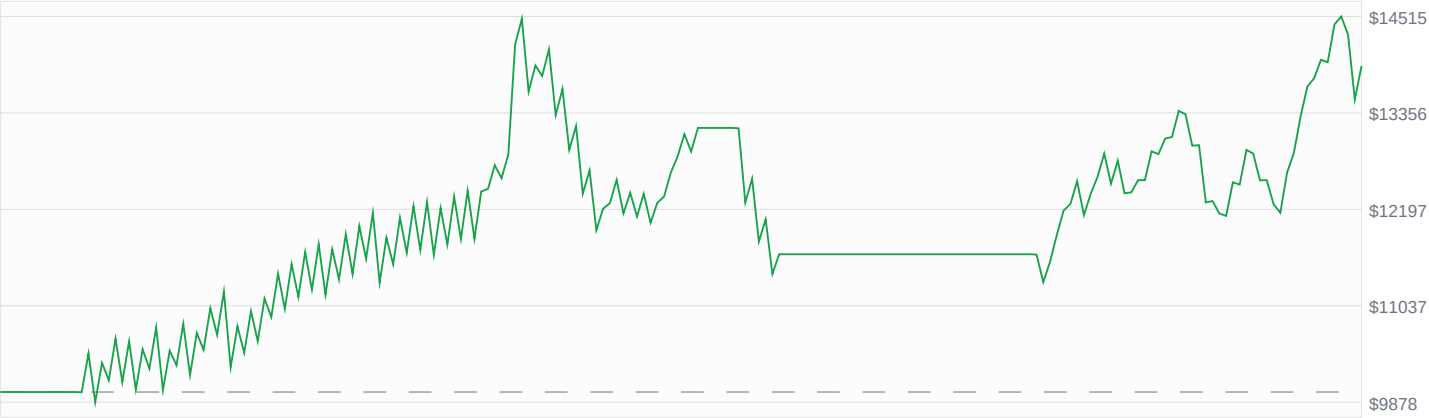




Backtest #37283 · LPG · EVO_GG1RSISNIP_v354

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 the EVO_GG1RSISNIP_v354 strategy shows a +39.17% ROI but suffers from severe statistical unreliability due to only three total trades. A Sharpe ratio of 1.08 and a 66.7% win rate cannot be trusted when the sample size is insufficient to distinguish skill from variance. The 21.82% maximum drawdown highlights significant volatility risk that is currently unquantified with such limited historical data. Further validation requires expanding the lookback period or testing on additional assets to confirm robustness before live deployment.

ADDITIONAL METRICS

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