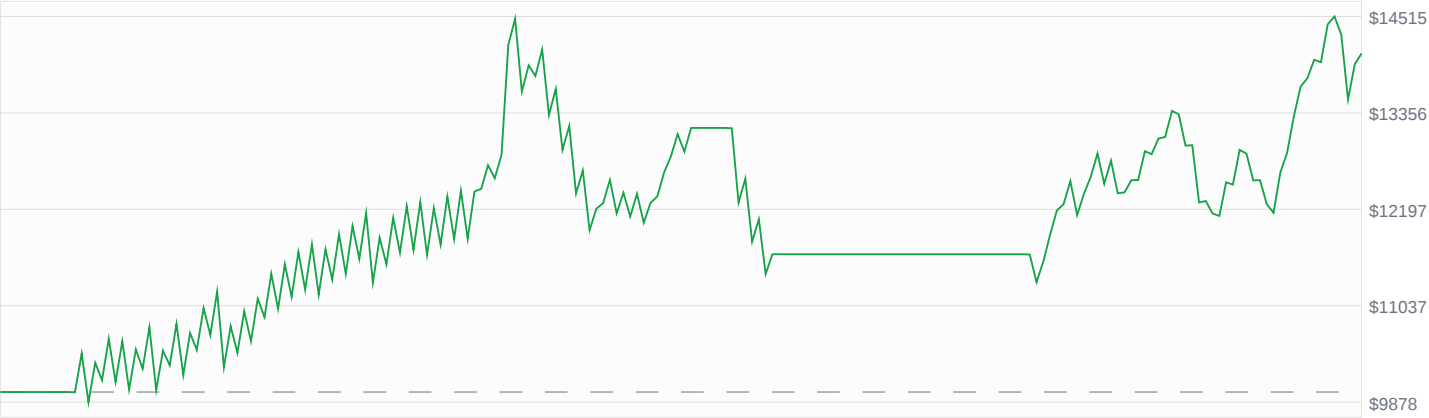




Backtest #37624 · LPG · EVO_GG1RSISNIP_v141

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v141 generated a 40.67% return, yet the sample size of only three trades renders the 1.10 Sharpe ratio statistically insignificant. A 21.82% drawdown indicates that the strategy lacks robustness against adverse market moves and relies on luck rather than consistent edge. The high win rate of 66.7% is likely an outlier driven by the minimal number of executions rather than a predictable pattern. You must expand the simulation window to accumulate at least fifty trades before validating the strategy for live deployment.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87