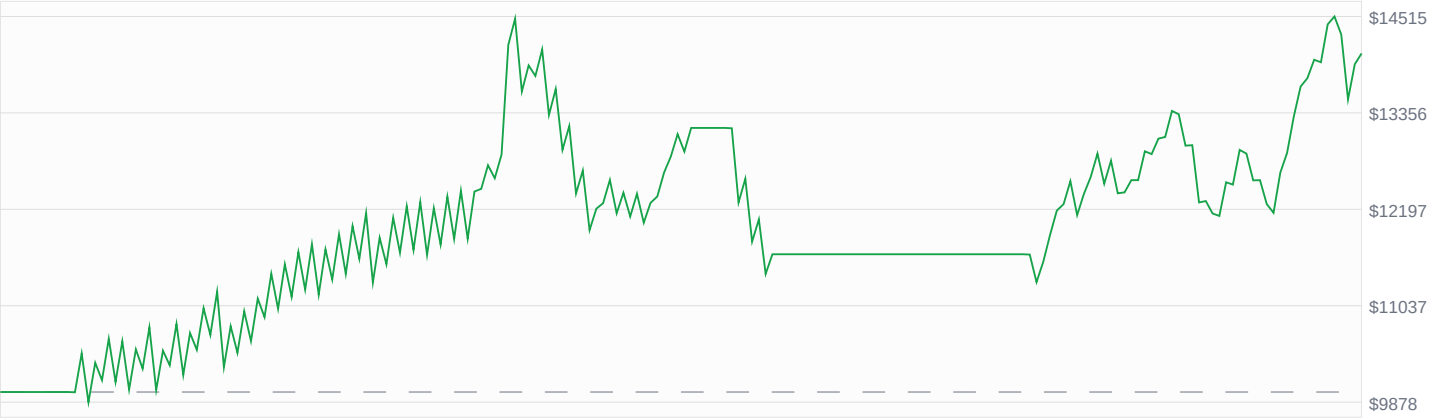




Backtest #37711 · LPG · EVO_GG1RSISNIP_v390

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_v390 shows a +40.67% return but relies on only three trades, making the 1.10 Sharpe ratio statistically insignificant. A 21.82% drawdown indicates substantial risk exposure that contradicts the moderate win rate of 66.7%. The high volatility per trade likely skewed the profit metrics, so we must increase the sample size before drawing conclusions. We should run a longer historical backtest to validate if this strategy survives varying market regimes.

ADDITIONAL METRICS

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