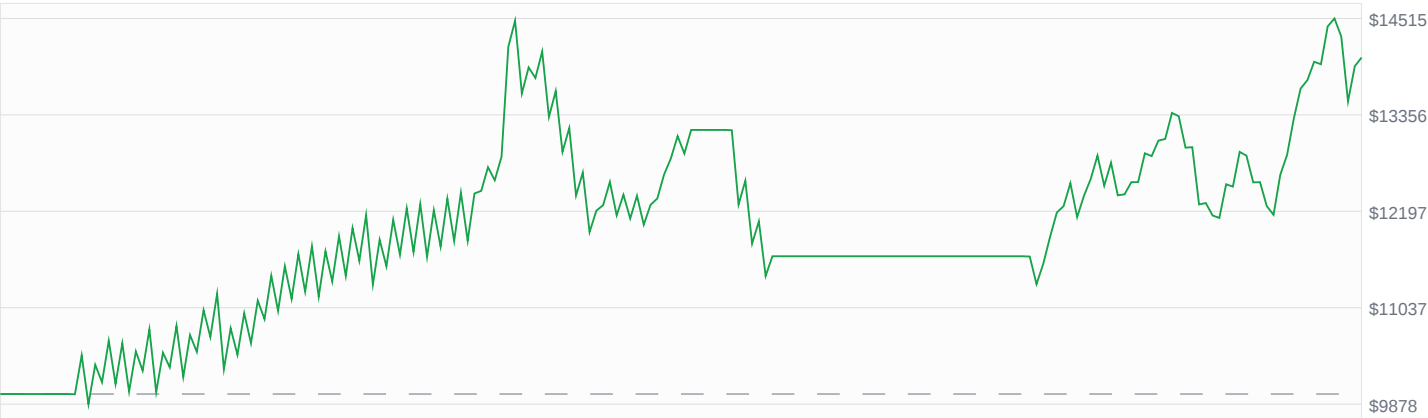




Backtest #37921 · LPG · EVO_GG1RSISNIP_v127

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v127 shows a 40.41% return, but a 3-trade sample size renders the 1.10 Sharpe ratio and 66.7% win rate statistically insignificant. The 21.82% maximum drawdown suggests excessive volatility relative to the sample, indicating potential overfitting rather than robust edge. While the profit factor appears favorable, the lack of transactional frequency prevents any confidence in the strategy's stability under live market conditions. Immediate next steps require expanding the test window to generate at least 100 trades before deployment.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47