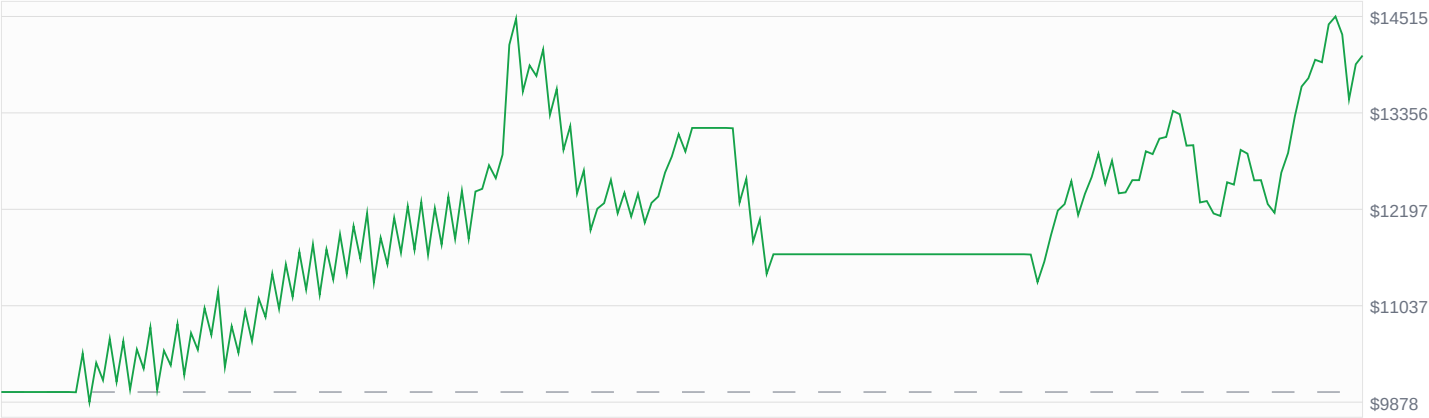




Backtest #38229 · LPG · EVO_GG1RSISNIP_v193

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_v193 shows a 40.41% return with a 66.7% win rate, but the 3-trade sample severely undermines statistical significance. A Sharpe of 1.10 indicates modest risk-adjusted performance, yet the 21.82% drawdown suggests high volatility exposure from very few positions. We cannot confirm strategy robustness or true edge with such a small dataset, making the results likely overfitted to noise. The next step is a longer backtest on extended historical data to validate consistency before considering live deployment.

ADDITIONAL METRICS

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