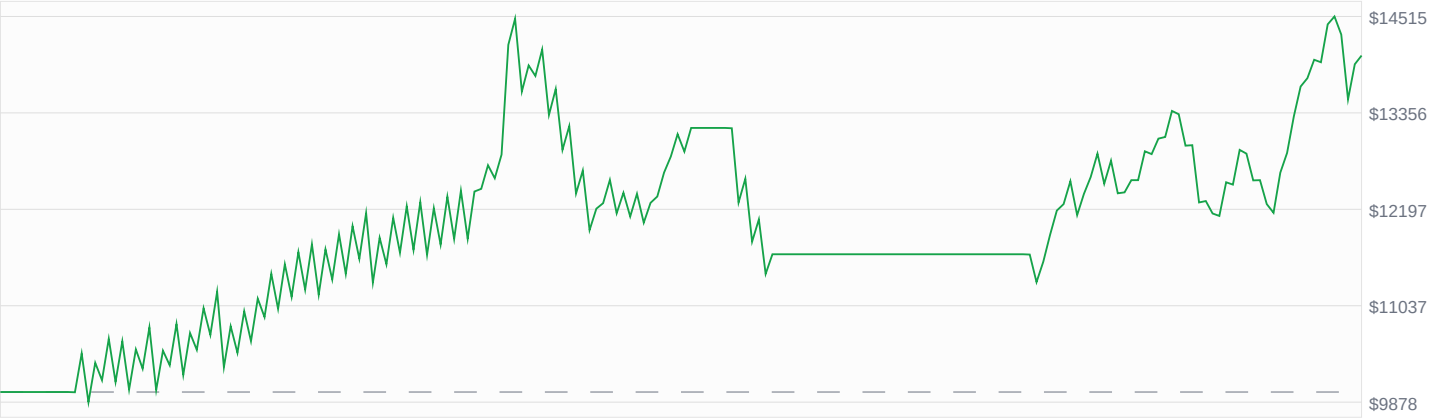




Backtest #38757 · LPG · EVO_GG1RSISNIP_v1481

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_v1481 shows a +40.41% return but lacks statistical robustness due to only three trades, inflating the apparent 66.7% win rate. A 21.82% maximum drawdown suggests significant volatility exposure that the current sample cannot adequately assess or smooth out. While the 1.10 Sharpe ratio indicates reasonable risk-adjusted returns, it remains unreliable without a larger dataset to confirm consistency across different market conditions. To validate this strategy, expand the test period or reduce position sizing to mitigate the impact of outlier trades. Proceed with caution until the sample size supports more confident performance attribution.

ADDITIONAL METRICS

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