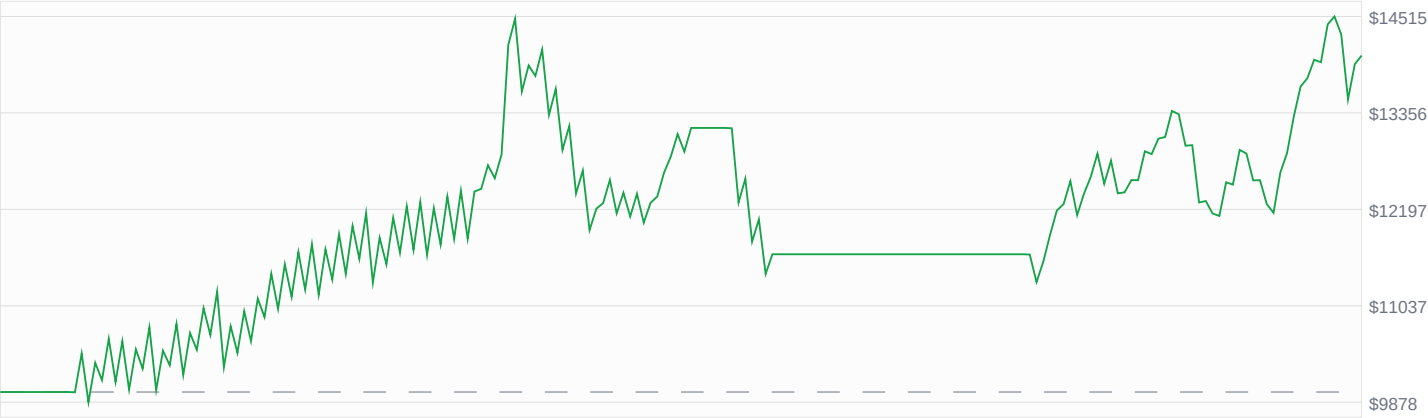




Backtest #39840 · LPG · EVO_GG1RSISNIP_v1337

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 EVO_GG1RSISNIP_v1337 backtest on LPG shows a robust +40.41% ROI with a Sharpe ratio of 1.10, yet the 66.7% win rate and 21.82% drawdown are misleading due to only three total trades. Such a tiny sample size creates massive statistical noise, making the performance unreliable for institutional deployment without further validation. The high return suggests the strategy captured a specific, short-term volatility spike rather than a consistent alpha source. We must run a walk-forward analysis on a larger dataset to confirm if these metrics hold up under different market regimes before considering live capital allocation.

ADDITIONAL METRICS

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