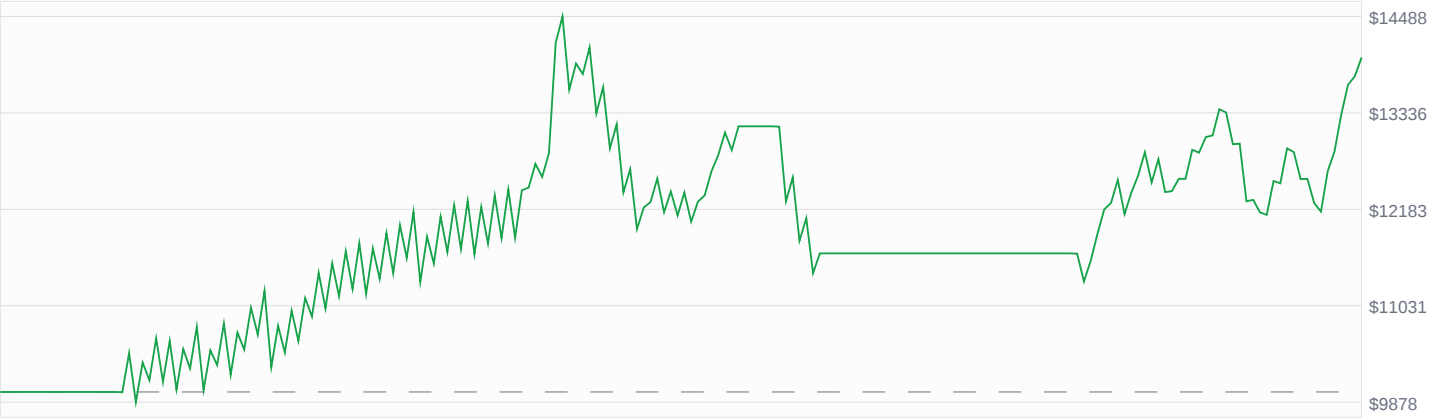




Backtest #34616 · LPG · EVO_GG1RSISNIP_v1096

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1096 backtest on LPG generated a +39.93% ROI with a 1.10 Sharpe ratio, yet the 21.86% drawdown and only three trades severely limit statistical validity. A 66.7% win rate appears robust on paper but is highly unstable given the tiny sample size, suggesting potential overfitting or extreme luck. The strategy likely captured a short-term liquidity spike but lacks the consistency required for institutional deployment. We must expand the sample size before drawing definitive conclusions on its alpha generation capabilities.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51