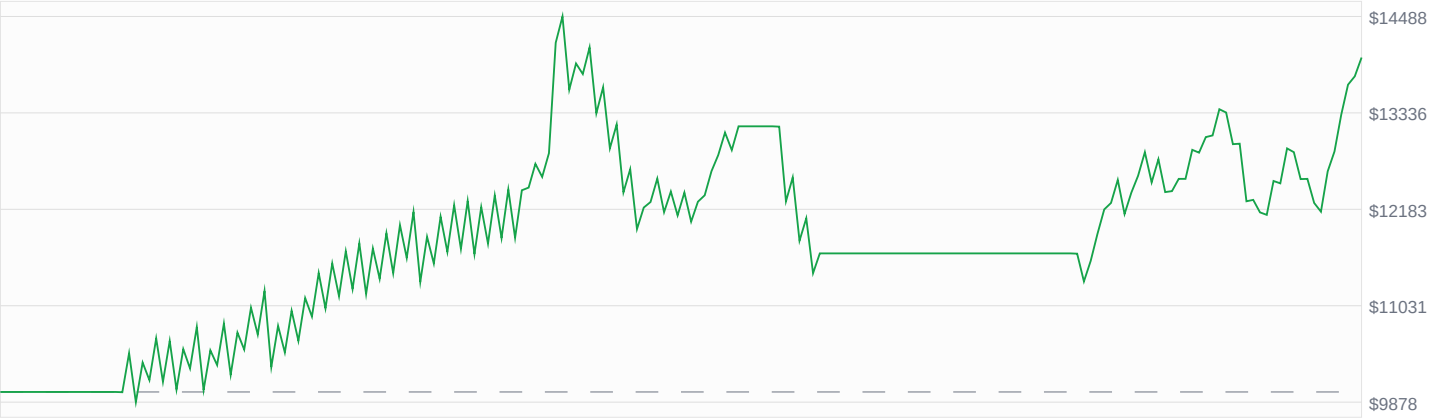




Backtest #34619 · LPG · EVO_GG1RSISNIP_v1098

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_v1098 backtest on LPG shows a promising 39.93% ROI and a positive Sharpe ratio of 1.10, yet the 66.7% win rate with only three trades lacks statistical significance for institutional adoption. A 21.86% maximum drawdown is concerning given the small sample size, suggesting the strategy may be overfit to a specific short-term noise pattern rather than capturing a durable alpha. Without a robust drawdown history or a larger dataset, this performance cannot be reliably extrapolated to live market conditions. The next step is to run an extended walk-forward analysis or expand the lookback period to validate whether these parameters hold under varied volatility regimes.

ADDITIONAL METRICS

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