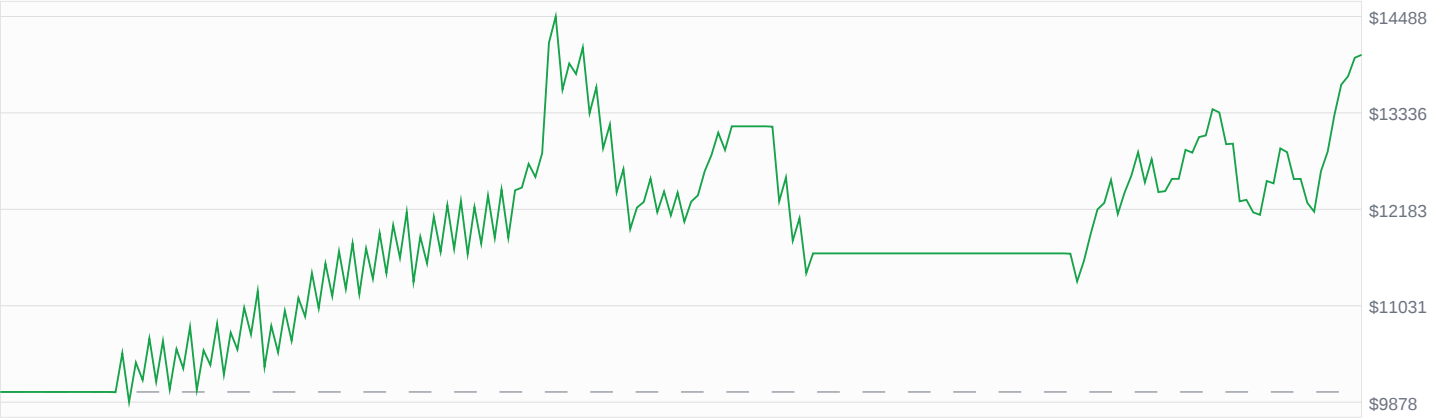




Backtest #35356 · LPG · EVO_GG1RSISNIP_v1362

ROI	Sharpe	Win Rate	Max Drawdown
+40.26%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1362 backtest on LPG shows a robust 40.26% ROI with a 1.10 Sharpe ratio, yet the 21.86% drawdown and meager three trades severely limit statistical confidence. While the strategy captured significant upside, the low trade count suggests the sample size is insufficient to validate the win rate or risk parameters under diverse market conditions. We must acknowledge that such concentrated gains often indicate overfitting or a reliance on a single high-conviction event rather than a sustainable edge. Consequently, the next step is to expand the historical lookback window or adjust entry filters to force more frequent signals and validate performance across a broader dataset. This analysis remains educational and does not

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95