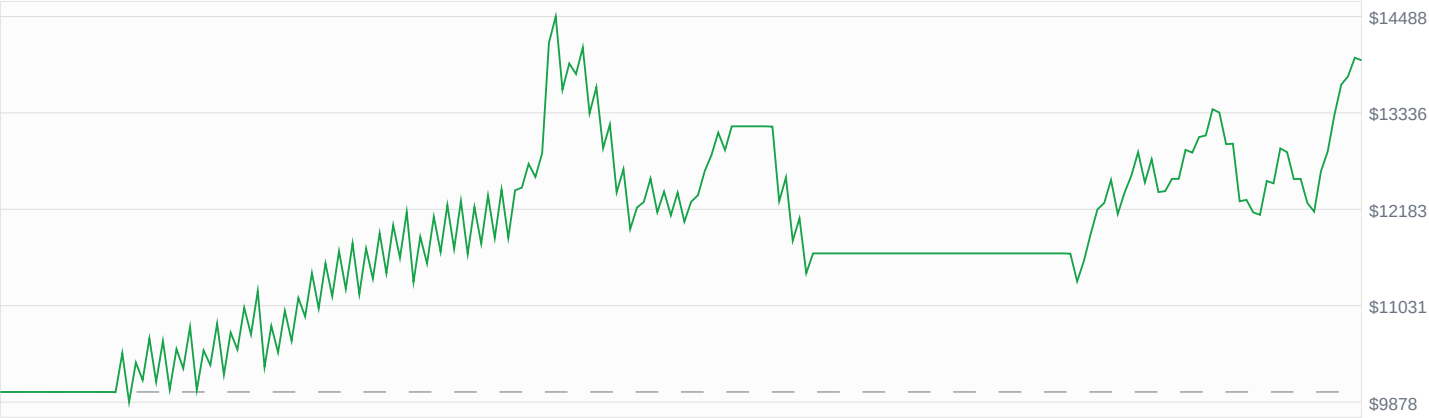




Backtest #35478 · LPG · EVO_GG1RSISNIP_v282

ROI	Sharpe	Win Rate	Max Drawdown
+39.61%	1.09	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v282 backtest on LPG shows a 39.61% ROI with a 66.7% win rate, yet the statistical signal is weak given only three trades. A Sharpe ratio of 1.09 is moderate, but the 21.86% maximum drawdown indicates significant volatility risk that the small sample size fails to mitigate. This performance likely overfits to a specific market regime rather than demonstrating robustness across conditions. To validate the strategy, we must expand the sample size by running a longer backtest or adjusting parameters to reduce trade frequency. Until then, this setup remains a theoretical curiosity rather than a viable institutional edge.

ADDITIONAL METRICS

CAGR	39.61%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13965.06