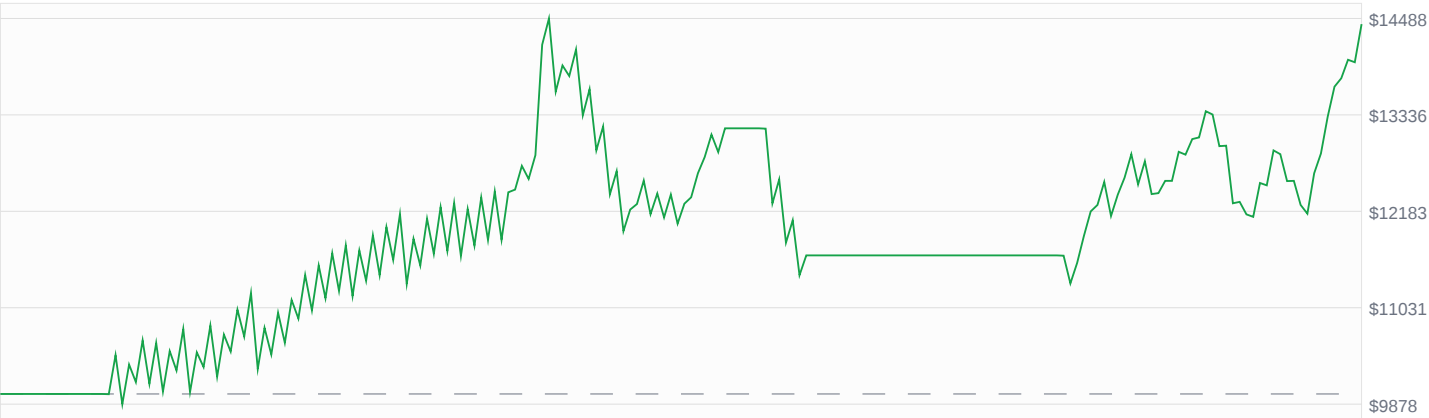




Backtest #36188 · LPG · EVO_GG1RSISNIP_v126

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v126 shows a strong +44.16% ROI with a 1.17 Sharpe, yet the 21.86% drawdown and only three trades reveal severe sample bias. A win rate of 66.7% is statistically insignificant at this scale and likely overfits recent noise rather than capturing robust market dynamics. The strategy's risk profile appears fragile, as extreme volatility could easily wipe out gains given the narrow trade history. We must expand the sample size by running multi-year simulations across different market regimes to validate the edge before live deployment.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73