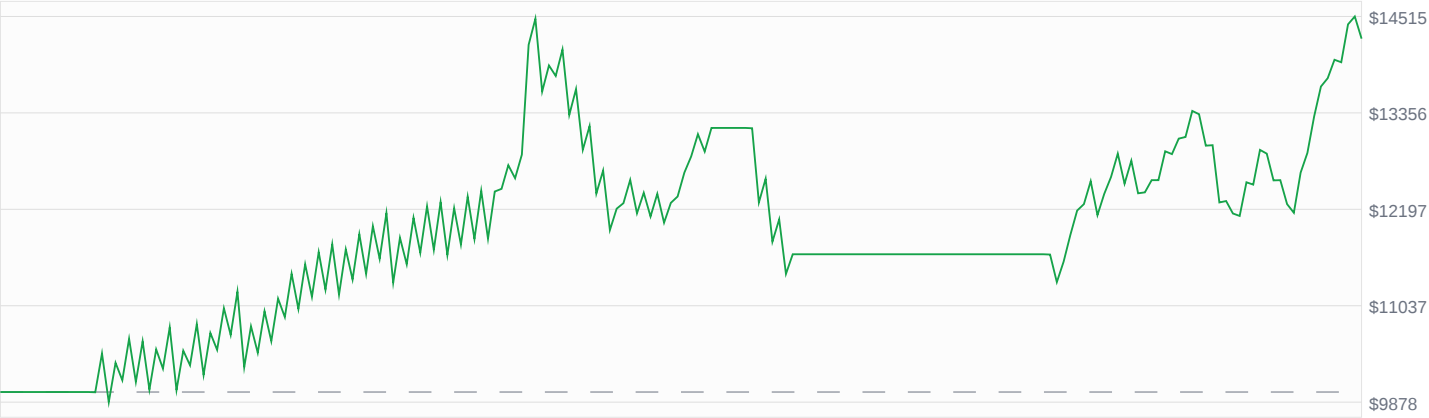




Backtest #36514 · LPG · EVO_GG1RSISNIP_v314

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v314 backtest on LPG shows a 42.44% return driven by a 66.7% win rate, yet the sample size of only three trades renders the 1.14 Sharpe ratio statistically insignificant. The 21.82% maximum drawdown suggests high volatility sensitivity, and the result likely reflects overfitting rather than robust edge. We cannot validate the strategy's reliability without expanding the trade history or testing across multiple market regimes. The next step is to retrain the model on a longer historical window to generate a statistically significant sample for verification.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62