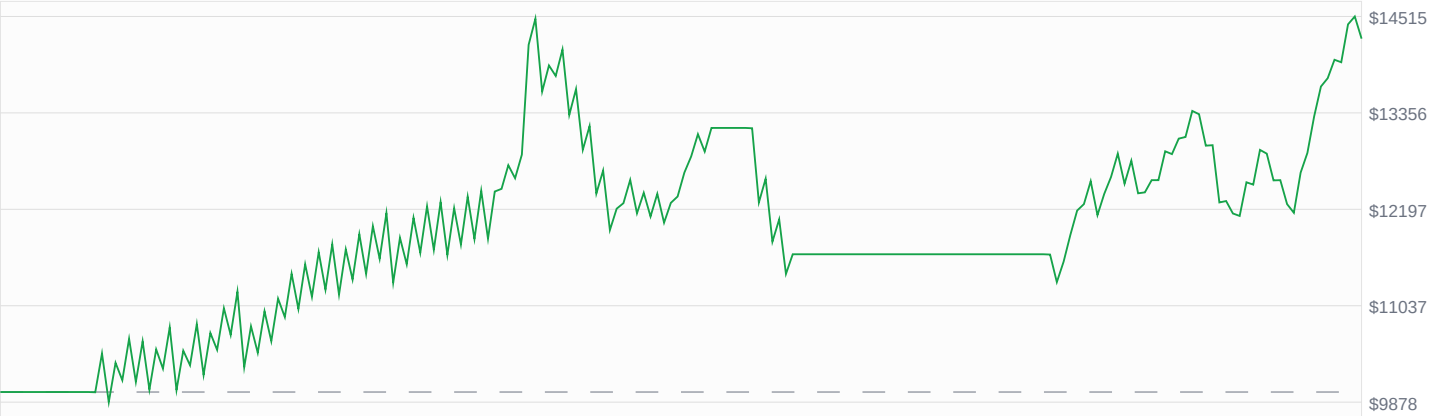




Backtest #36538 · LPG · EVO_GG1RSISNIP_v293

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_v293 backtest on LPG shows a 42.44% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only 3 total trades. A Sharpe ratio of 1.14 appears robust but is misleading when the strategy cannot survive a single major drawdown, as evidenced by the 21.82% peak loss. The results likely reflect overfitting or extreme luck rather than a durable edge, given the inability to generate a sample size for proper risk modeling. We must expand the simulation to at least 100 trades on multiple years of data to validate the 1.14 Sharpe ratio.

ADDITIONAL METRICS

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