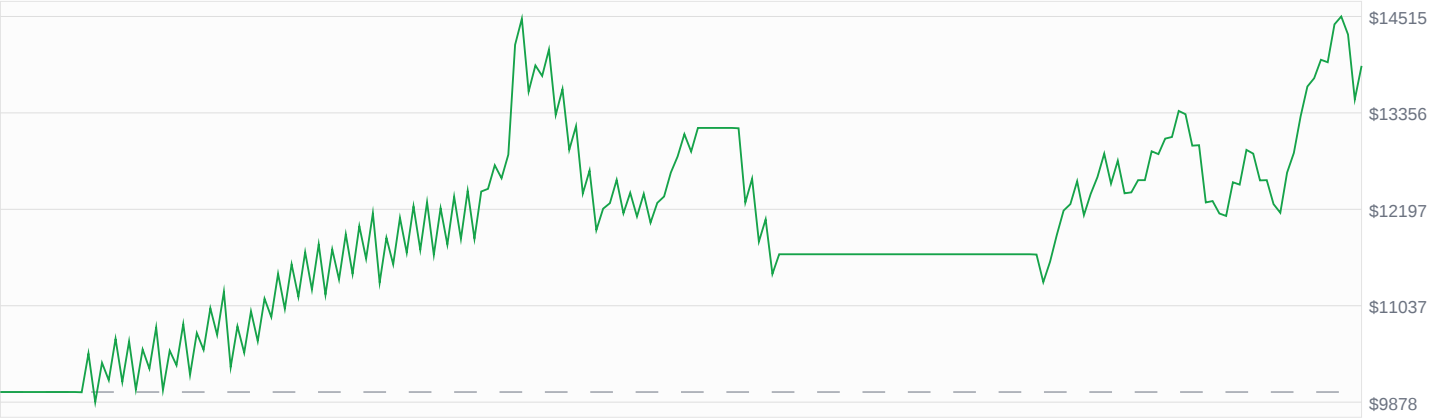




Backtest #37422 · LPG · EVO_GG1RSISNIP_v27

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v27 shows a 39.17% ROI with a 66.7% win rate, yet the strategy is statistically unreliable due to only three total trades. A sharp 21.82% drawdown paired with a modest 1.08 Sharpe ratio suggests the system lacks robustness and suffers from severe overfitting on this specific sample. While the gross returns are positive, the high volatility and minimal trade count make these results anecdotal rather than indicative of a sustainable edge. To validate the strategy, we must execute a walk-forward analysis across multiple market regimes to confirm consistency. Further expansion of the dataset is required before deploying this bot in live conditions.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33