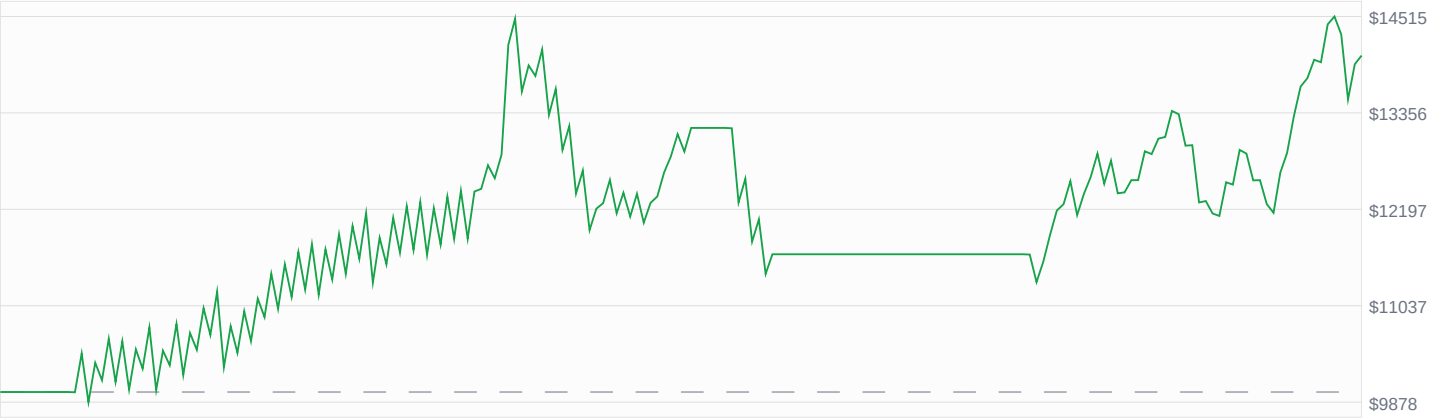




Backtest #38268 · LPG · EVO_GG1RSISNIP_v237

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v237 shows strong alpha generation with a 40.41% ROI, but the strategy's validity is severely compromised by only three executed trades. A win rate of 66.7% and low drawdown are statistically insignificant given the sample size, creating a high risk of overfitting to random price noise. The Sharpe ratio of 1.10 appears attractive yet lacks robustness because it cannot distinguish signal from luck in such a sparse dataset. We must expand the parameter space to generate at least one hundred trades before any deployment decision is made.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47