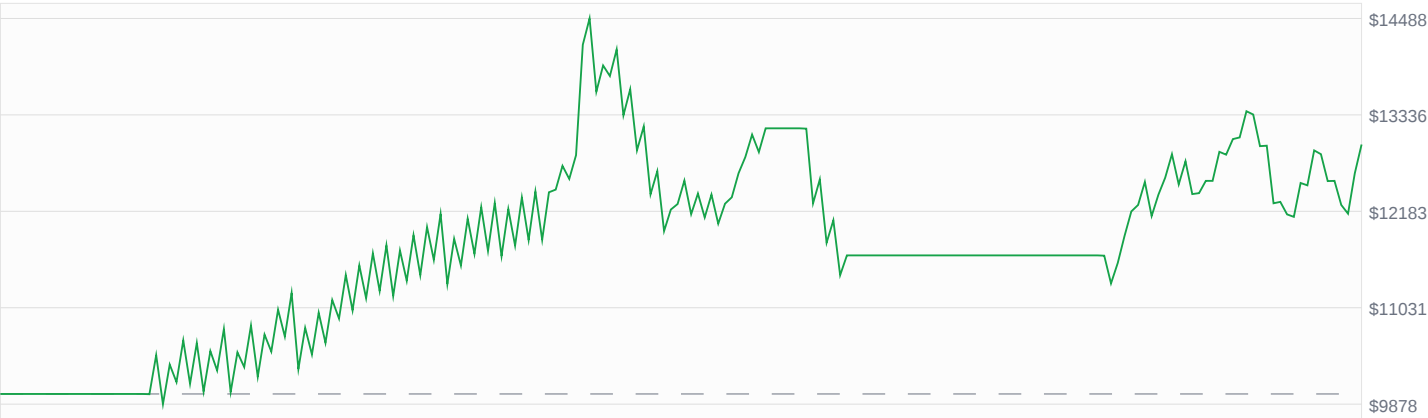




Backtest #29184 · LPG · EVO_GG1RSISNIP_v1594

ROI	Sharpe	Win Rate	Max Drawdown
+29.78%	0.91	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1594 strategy generated a 29.78% return with a 0.91 Sharpe ratio and 66.7% win rate for LPG, but the sample size of only three trades renders these statistics statistically insignificant and prone to outlier bias. A maximum drawdown of 21.86% is substantial relative to the small trade count, suggesting the risk-reward profile may not hold up under higher frequency conditions. Confidence in this edge is extremely low due to insufficient data points to validate the strategy's robustness across different market regimes. You must expand the backtest period to include at least a few hundred trades to establish statistical significance and verify that the positive ROI is not a result of random variance.

ADDITIONAL METRICS

CAGR	29.78%
Sortino Ratio	0.73
Turnover	7.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12981.76