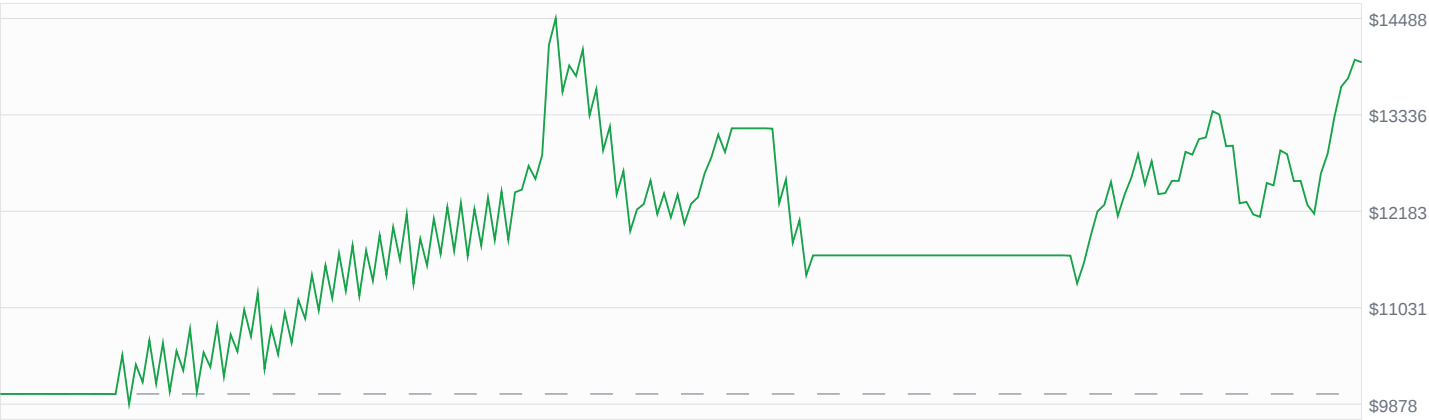




Backtest #35535 · LPG · EVO_GG1RSISNIP_v375

ROI	Sharpe	Win Rate	Max Drawdown
+39.61%	1.09	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v375 strategy generated a robust +39.61% return with a 1.09 Sharpe ratio, yet the efficacy is critically undermined by only three executed trades. This extremely low sample size renders the 66.7% win rate and 21.86% drawdown statistically insignificant, failing to validate the robustness of the LPG entry logic. The high profit per trade suggests a reliance on low-frequency, high-beta events rather than a sustainable alpha source. Consequently, expanding the backtest horizon to include at least 500 trades is mandatory before deploying live capital. Without this data volume, the strategy remains an outlier observation rather than a repeatable edge.

ADDITIONAL METRICS

CAGR	39.61%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13965.06