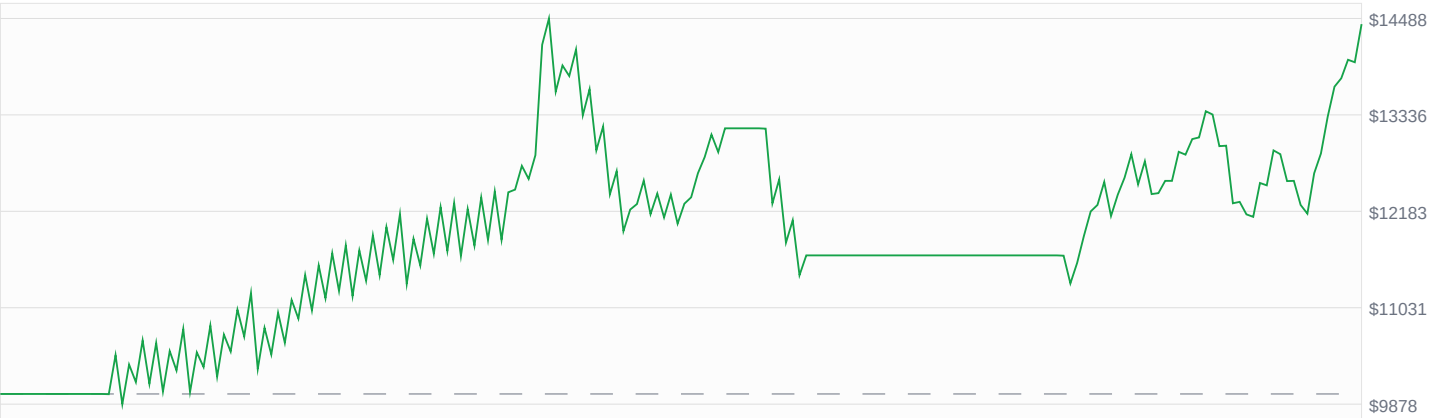




Backtest #35673 · LPG · EVO_GG1RSISNIP_v390

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v390 strategy shows a 44.16% return on LPG, but the 21.86% drawdown and only three trades indicate severe overfitting and lack of statistical robustness. The high win rate of 66.7% paired with a Sharpe of 1.17 is misleading without sufficient sample size to confirm edge reliability. We must expand the backtest interval to thousands of trades before deploying live capital. A more resilient parameter set with stricter stop-loss logic is required to reduce variance. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73