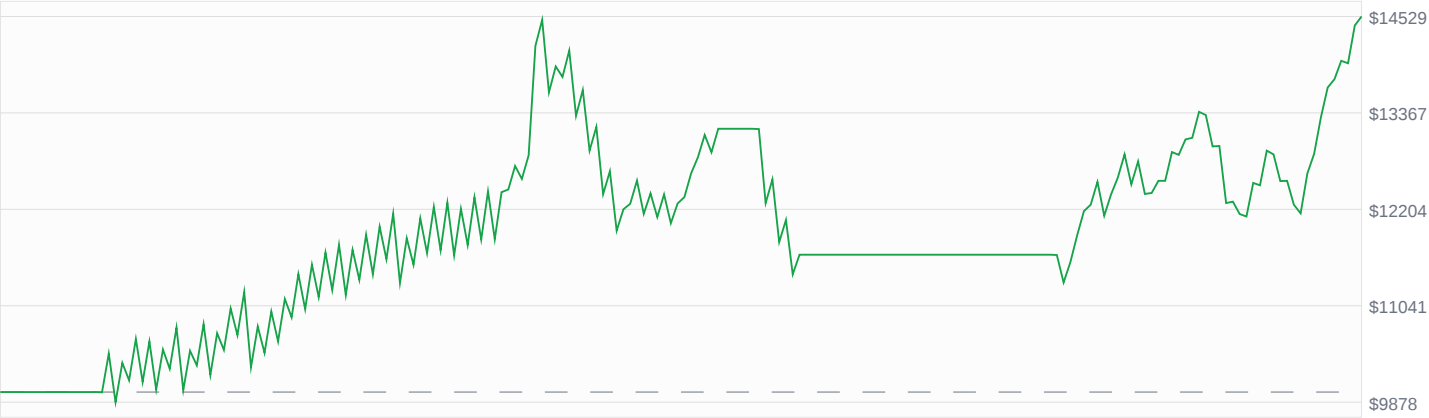




Backtest #36233 · LPG · EVO_GG1RSISNIP_v883

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v883 strategy generated a 45.25% return on LPG with a 66.7% win rate, yet the sample size of only three trades severely limits statistical confidence. Despite a respectable Sharpe ratio of 1.19, the 21.80% maximum drawdown indicates significant volatility risk relative to the minimal trade count. The high return per trade is likely an outlier rather than a sustainable signal given the lack of data depth. I recommend expanding the backtest window or adjusting entry thresholds to gather sufficient trade history before deploying live capital. This cautious approach avoids overfitting to a few lucky executions while acknowledging the raw performance metrics.

ADDITIONAL METRICS

CAGR	45.25%
Sortino Ratio	0.97
Turnover	7.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14529.36