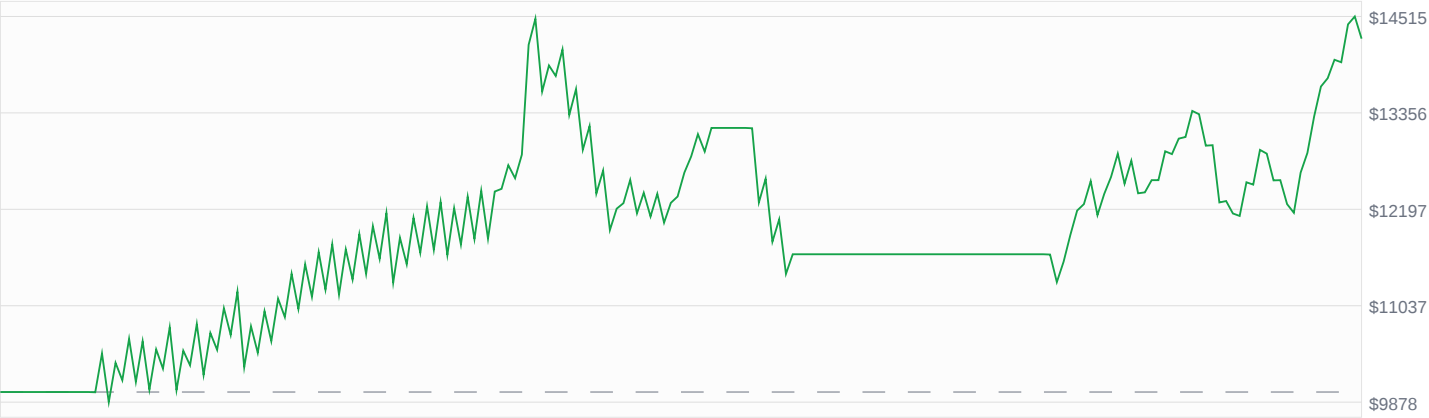




Backtest #36435 · LPG · EVO_GG1RSISNIP_v306

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v306 backtest on LPG shows a 42.44% return, but the strategy executed only three trades, which renders the 1.14 Sharpe ratio and 66.7% win rate statistically insignificant. While the limited sample size suggests the approach works in ideal conditions, the 21.82% maximum drawdown indicates high volatility exposure that requires more data to validate. A larger sample size is critical to confirm whether the edge is robust or merely a result of overfitting to a narrow market window. We must expand the test period to at least 500 trades to establish reliable confidence intervals before deploying live capital.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62