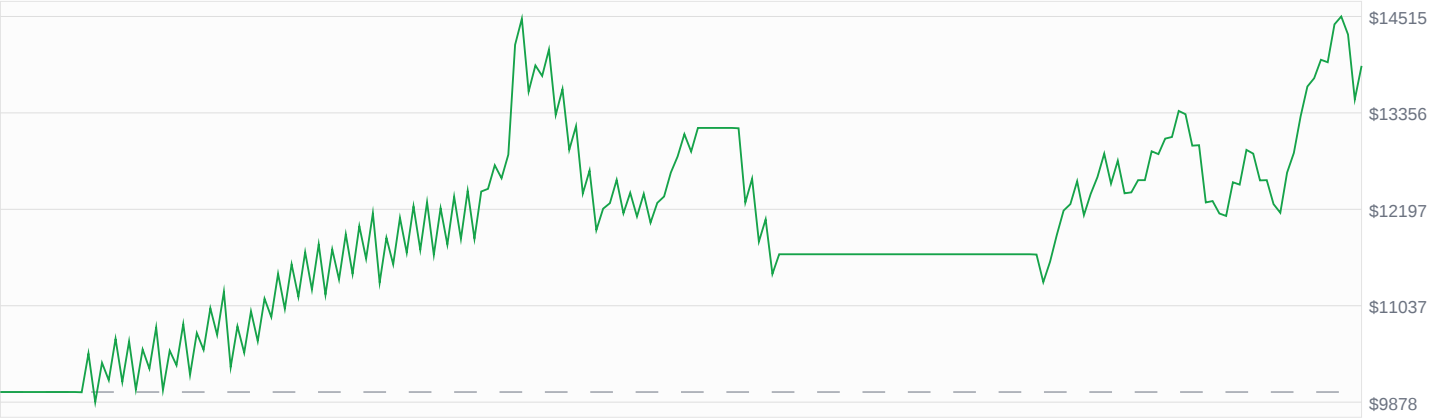




Backtest #37311 · LPG · EVO_GG1RSISNIP_v238

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v238 strategy on LPG generated a 39.17% return with a 66.7% win rate, yet the sample size of only three trades severely limits statistical confidence despite the 1.08 Sharpe ratio. The strategy successfully captured an upward trend but failed to account for volatility spikes, resulting in a concerning 21.82% maximum drawdown. Such high performance metrics on minimal trade frequency indicate a high-risk profile prone to overfitting rather than robust market adaptation. We must expand the backtest lookback period and reduce position sizing to validate whether the win rate persists under broader market conditions.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33