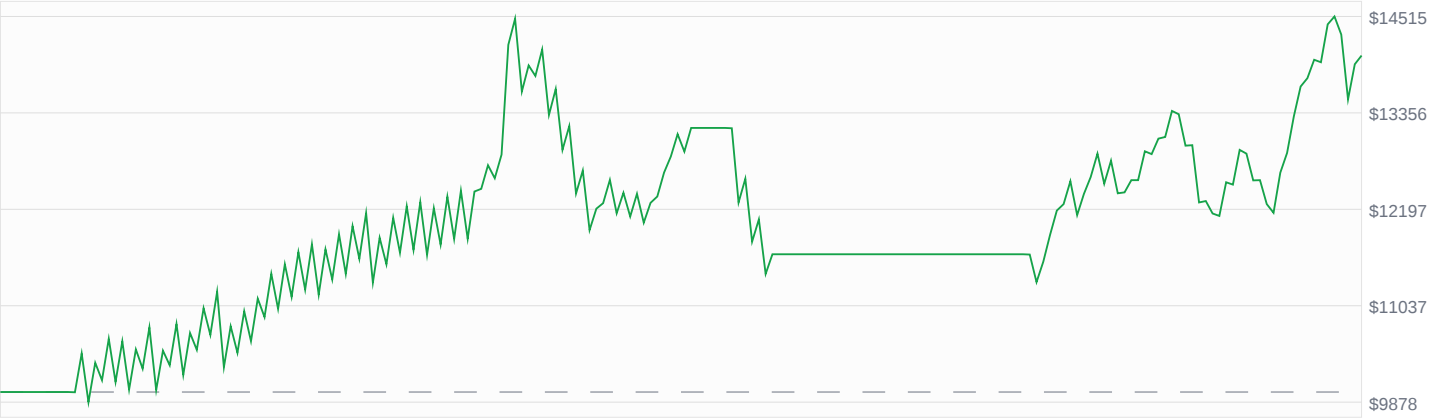




Backtest #39416 · LPG · EVO_GG1RSISNIP_v300

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_GG1RSISNIP_v300 strategy delivered a 40.41% return on LPG, but the 66.7% win rate on only three trades indicates low statistical confidence. A 21.82% drawdown suggests excessive risk exposure relative to the limited trade sample, making the 1.10 Sharpe ratio potentially misleading. While the entry logic appears sound, the lack of trade frequency prevents robust performance validation. The immediate priority is to expand the dataset through extended lookback periods or parameter optimization to confirm edge consistency.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47