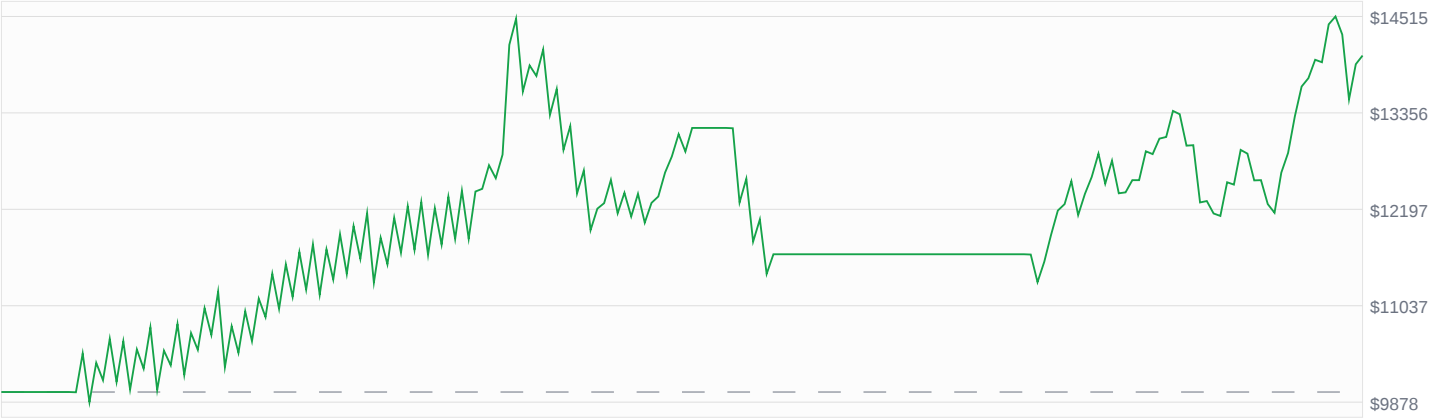




Backtest #39907 · LPG · EVO_GG1RSISNIP_v1376

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

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1376 strategy generated a 40.41% return on LPG with a 66.7% win rate, yet the sample size of only three trades renders these metrics statistically unreliable. While the positive Sharpe ratio of 1.10 suggests decent risk-adjusted returns, the 21.82% maximum drawdown indicates significant volatility exposure that a larger dataset would likely clarify. This high variance per trade prevents a confident assessment of strategy robustness or consistency. To validate performance, we must execute a backtest with a longer historical period to increase trade count and smooth out outlier results.

ADDITIONAL METRICS

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