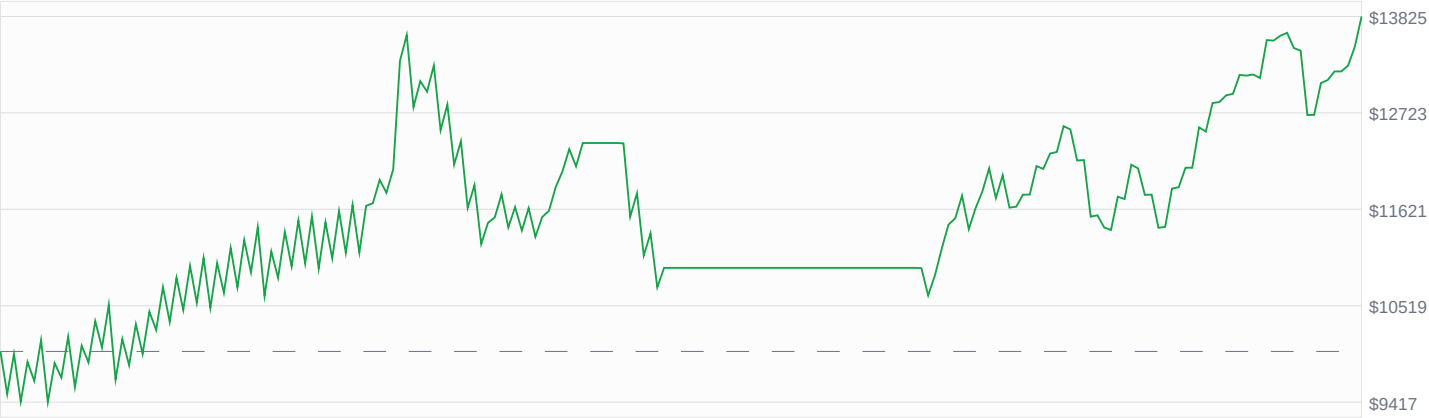




Backtest #56715 · LPG · EVO_GG1RSISNIP_v431

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v431 strategy on LPG generated a +38.21% return, but the sample size of only three trades creates severe statistical unreliability. While the 66.7% win rate and 1.07 Sharpe ratio appear positive, a 21.52% maximum drawdown indicates high volatility exposure that the small dataset cannot adequately measure. The performance metrics are likely overfit to specific market conditions rather than representing robust edge. You must expand the backtest window or increase the trade count before validating the strategy for live deployment.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03