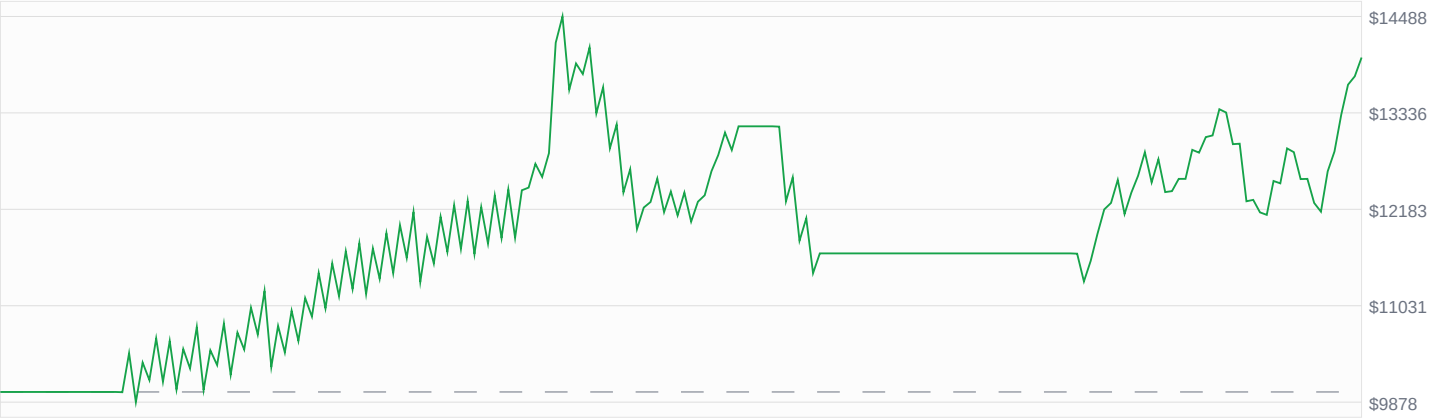




Backtest #32965 · LPG · EVO_GG1RSISNIP_v30

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v30 strategy on LPG delivered a robust +39.93% ROI with a 1.10 Sharpe ratio, yet the statistical validity is critically compromised by only three trades. A 66.7% win rate with a 21.86% max drawdown suggests potential overfitting or extreme volatility clustering rather than a robust alpha signal. Without a larger sample size, confidence intervals are too wide to support institutional deployment or meaningful risk assessment. The next step is to extend the backtest period to include previous market regimes and increase the trade frequency threshold for more granular validation.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51