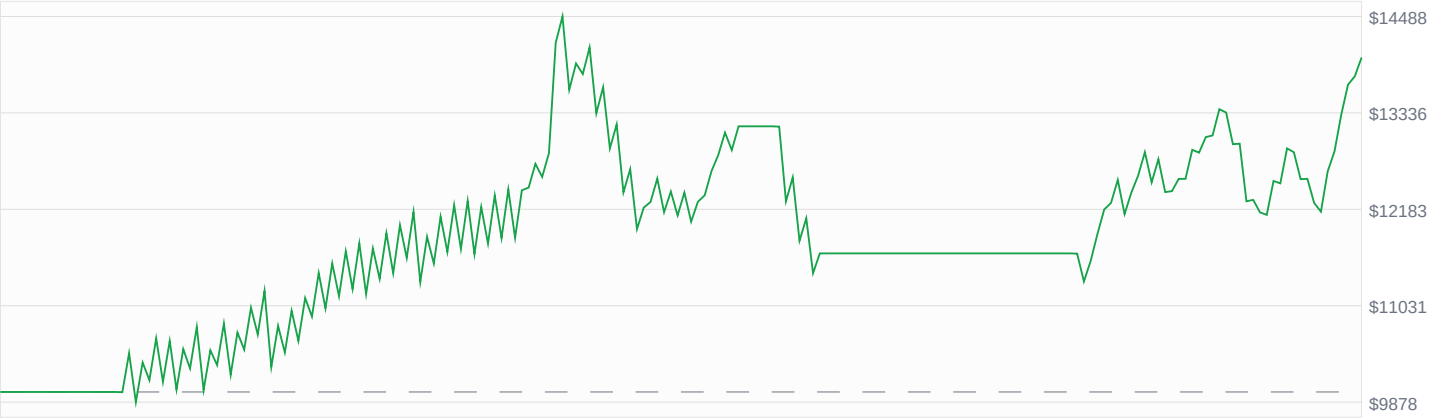




Backtest #33799 · LPG · EVO_GG1RSISNIP_v911

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_v911 strategy on LPG generated a +39.93% ROI with a 66.7% win rate, yet the meager sample of only three trades renders the 1.10 Sharpe ratio statistically insignificant and the 21.86% drawdown highly volatile. While entry timing appears precise, the lack of trade frequency prevents validation of robustness under varied market regimes, suggesting overfitting to a narrow price range. We must expand the data window or adjust parameters to generate sufficient trade volume before deeming the strategy production-ready.

ADDITIONAL METRICS

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