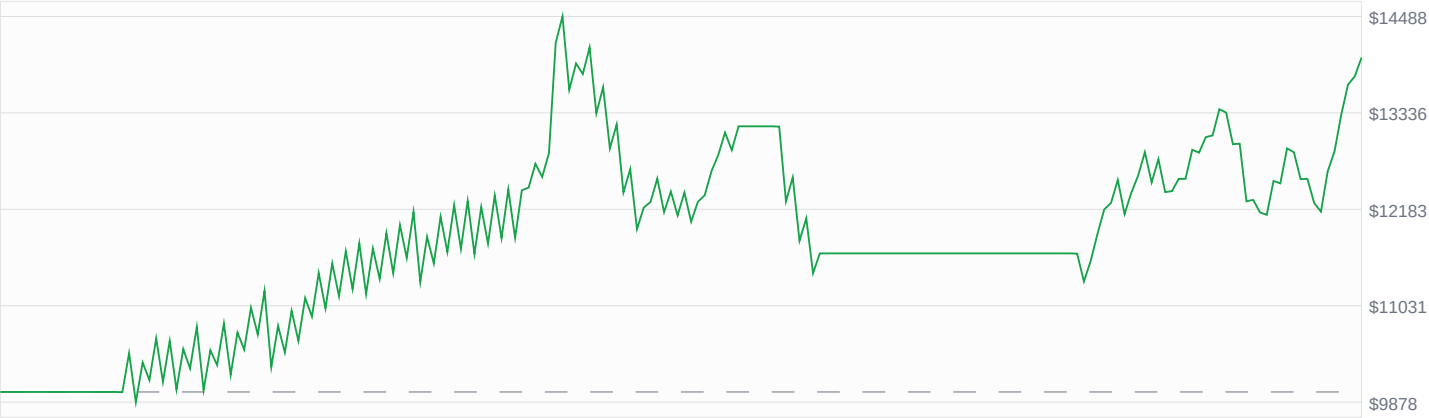




Backtest #34716 · LPG · EVO_GG1RSISNIP_v1116

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_v1116 strategy on LPG achieved a +39.93% ROI with a 66.7% win rate, yet the statistical significance is critically low due to only three total trades. The elevated 21.86% maximum drawdown suggests substantial volatility risk that the high Sharpe ratio of 1.10 might not fully capture given the minimal sample size. Relying on such limited data creates a high probability of overfitting, making performance metrics unreliable for live deployment. We must expand the backtest parameters or increase the dataset size to validate strategy robustness before considering execution.

ADDITIONAL METRICS

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