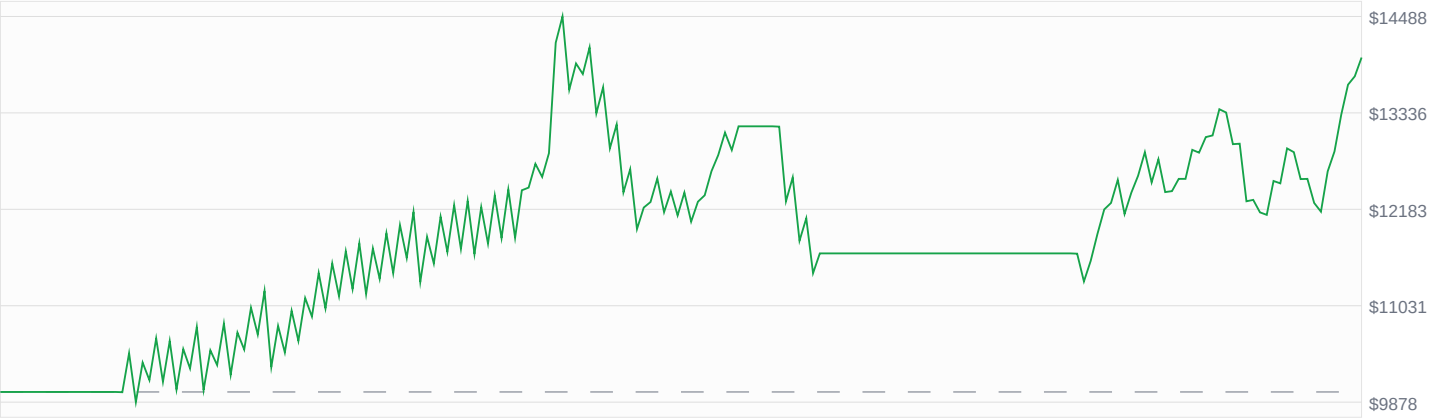




Backtest #34732 · LPG · EVO_GG1RSISNIP_v1117

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_v1117 backtest on LPG delivered a +39.93% ROI, yet the statistical confidence is critically low due to a mere three executed trades. A 21.86% maximum drawdown alongside a 1.10 Sharpe ratio suggests significant volatility risk that the current sample size cannot adequately capture. While the 66.7% win rate appears promising, it lacks robustness and may reflect overfitting to specific historical noise rather than genuine predictive edge. We must expand the evaluation window or adjust parameters to generate a larger dataset before deploying live capital.

ADDITIONAL METRICS

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