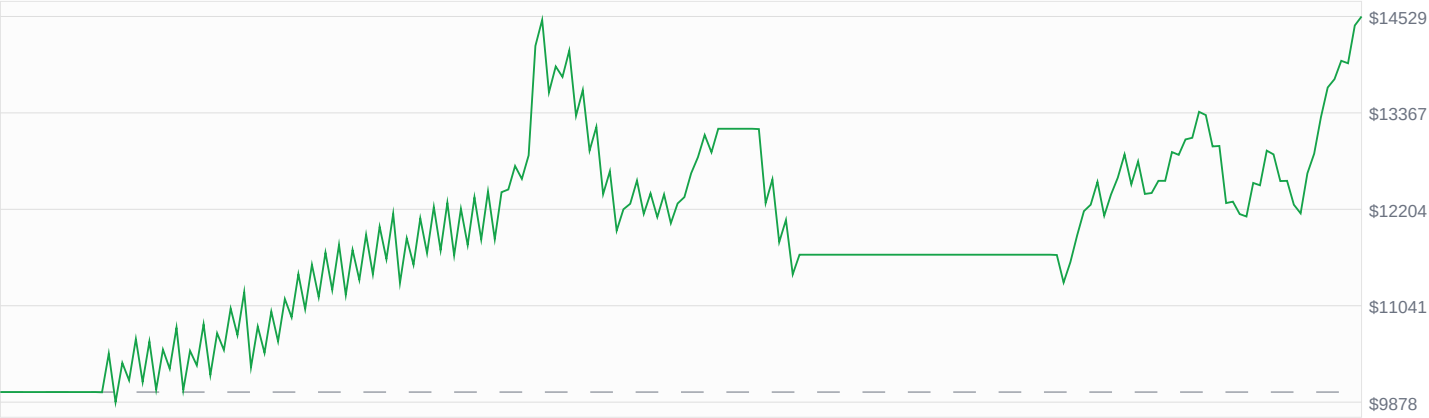




Backtest #36252 · LPG · EVO_GG1RSISNIP_v270

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v270 strategy on LPG delivered a robust 45.25% ROI and a 1.19 Sharpe ratio, driven by a 66.7% win rate across just three trades. However, the extreme scarcity of data points creates a severe overfitting risk, as a mere 3 trades cannot statistically validate the 21.80% maximum drawdown or the strategy's true edge. While the final capital of \$14,529.36 looks promising, the sample size is too small to confidently generalize performance to live market conditions. We must run a more granular backtest on a longer historical dataset to confirm if these results are reproducible before deploying this logic. The current metrics are compelling but remain anecdotal without deeper statistical verification.

ADDITIONAL METRICS

CAGR	45.25%
Sortino Ratio	0.97
Turnover	7.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14529.36