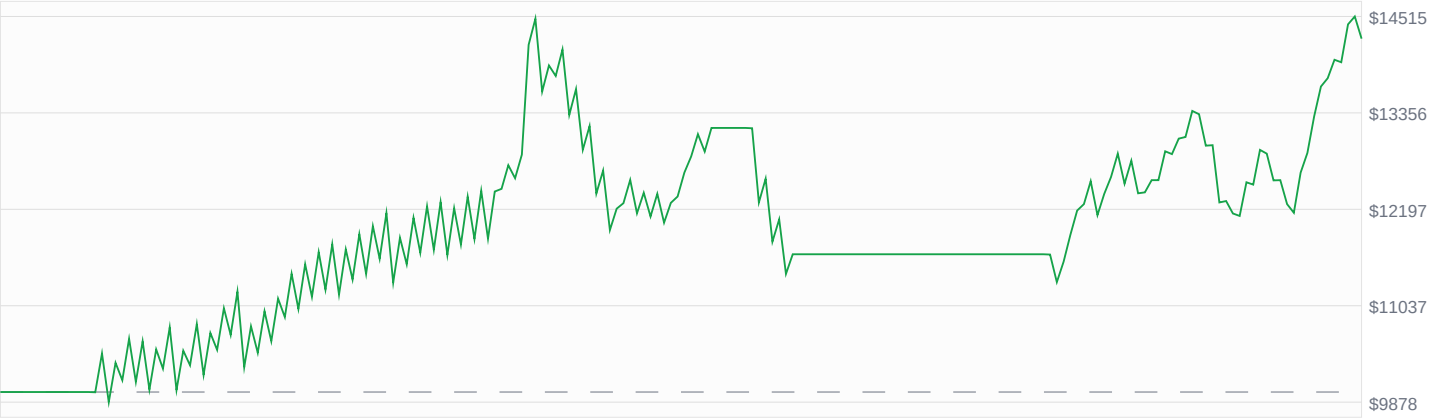




Backtest #36702 · LPG · EVO_GG1RSISNIP_v282

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v282 strategy on LPG shows a robust 42.44% ROI with a 66.7% win rate, yet the statistical significance is critically low due to only three total trades executed. While the 1.14 Sharpe ratio suggests decent risk-adjusted returns, the 21.82% maximum drawdown indicates substantial volatility that the small sample size fails to capture reliably. This performance is likely an artifact of overfitting or a specific anomaly rather than a sustainable edge, necessitating a cautious interpretation of the metrics. The immediate next step is to expand the backtest horizon to include more market cycles and validate whether these results hold under different volatility regimes.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62