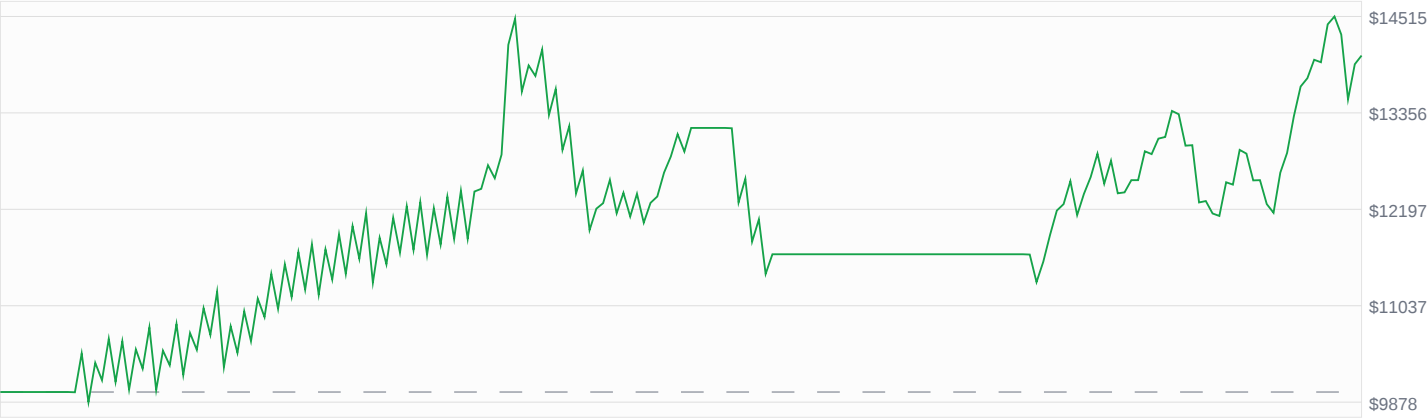




Backtest #39198 · LPG · EVO_GG1RSISNIP_v1076

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1076 strategy generated a +40.41% ROI for LPG with a 1.10 Sharpe ratio, yet the 21.82% maximum drawdown and single-digit trade count reveal severe statistical insignificance. A 66.7% win rate is meaningless without sufficient sample size, leaving performance highly sensitive to a single losing trade rather than robust edge. The strategy likely suffered from overfitting to a narrow historical window, creating false confidence in its risk profile. Immediate next steps require expanding the backtest window and enforcing a minimum trade threshold before deploying capital.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47