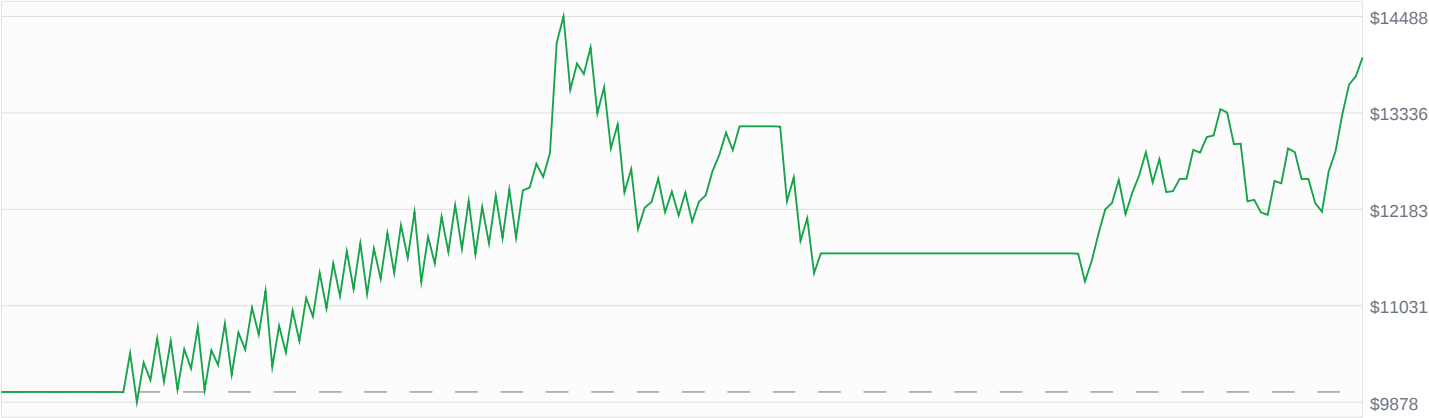




Backtest #35140 · LPG · EVO_GG1RSISNIP_v1306

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_v1306 strategy on LPG delivered a +39.93% ROI with a 1.10 Sharpe, yet the 21.86% max drawdown and mere three total trades severely limit statistical confidence. While the 66.7% win rate suggests edge, such a shallow sample size cannot reliably predict live performance or rule out survivorship bias. The high volatility exposure relative to the small trade count indicates potential overfitting to recent noise rather than robust alpha. We must expand the backtest horizon and test walk-forward optimization to validate stability before live deployment.

ADDITIONAL METRICS

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