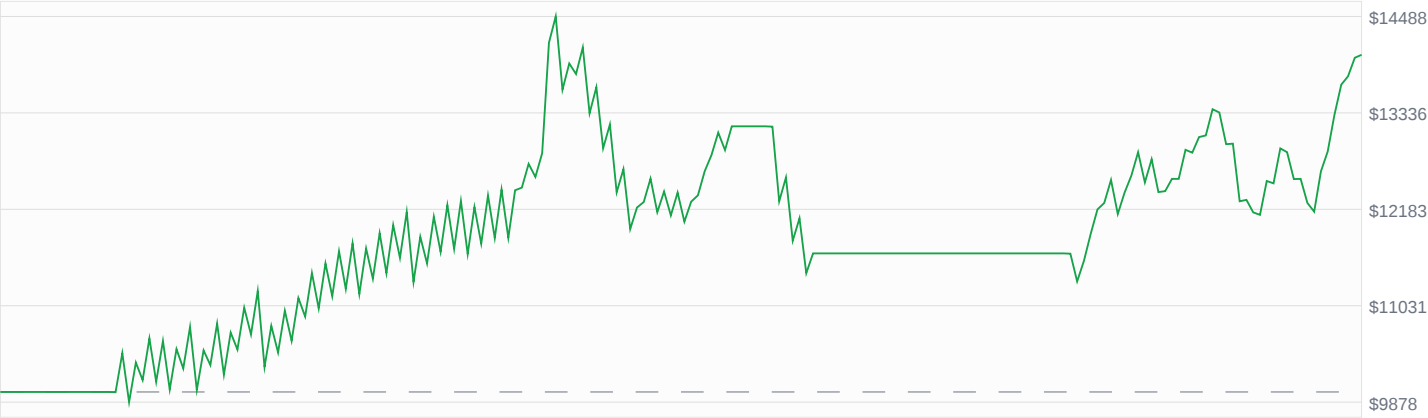




Backtest #35331 · LPG · EVO_GG1RSISNIP_v1348

ROI	Sharpe	Win Rate	Max Drawdown
+40.26%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1348 strategy on LPG achieved a 40.26% ROI with a 66.7% win rate, yet the 21.86% maximum drawdown is deeply concerning given the sample size of only three trades. A Sharpe ratio of 1.10 appears robust statistically but is entirely unreliable without a larger dataset to confirm risk-adjusted consistency. The high volatility suggests the strategy may be overfitting to recent noise rather than capturing a genuine market edge. We must expand the backtest window to include different market regimes before deploying capital. Next, we should run a walk-forward analysis to validate if the parameters hold across unseen data.

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95