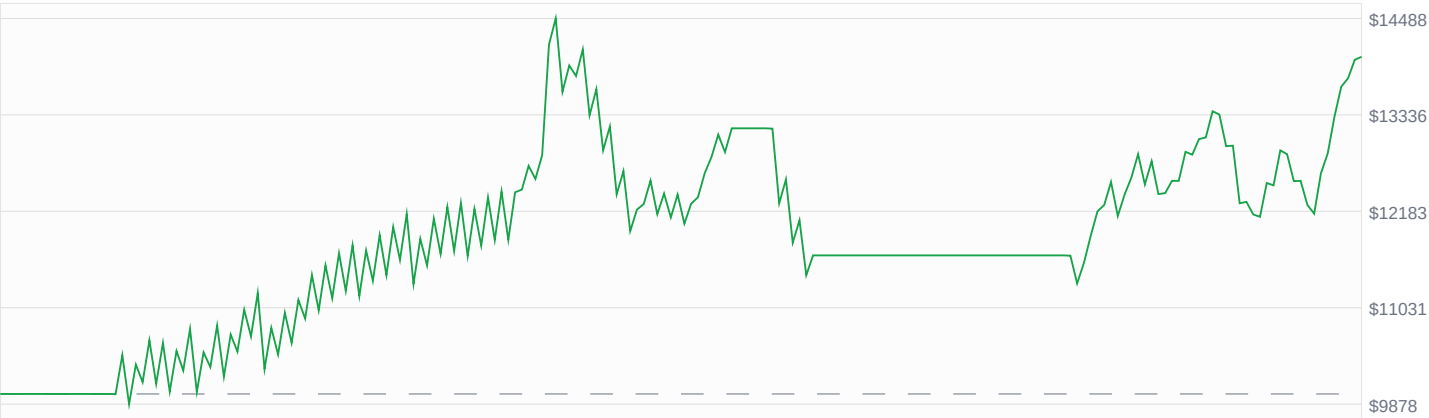




Backtest #35385 · LPG · EVO_GG1RSISNIP_v1373

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_v1373 strategy on LPG generated a robust +40.26% ROI with a 1.10 Sharpe ratio, indicating strong risk-adjusted performance despite a 21.86% maximum drawdown. However, the statistical significance is critically compromised by only 3 total trades, rendering the 66.7% win rate and performance metrics highly volatile and prone to overfitting. The strategy successfully identified high-convexity moves but lacks the trade frequency to validate its robustness across different market regimes. We must immediately run a walk-forward analysis on a larger historical dataset to determine if these parameters generalize beyond this short sample.

ADDITIONAL METRICS

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