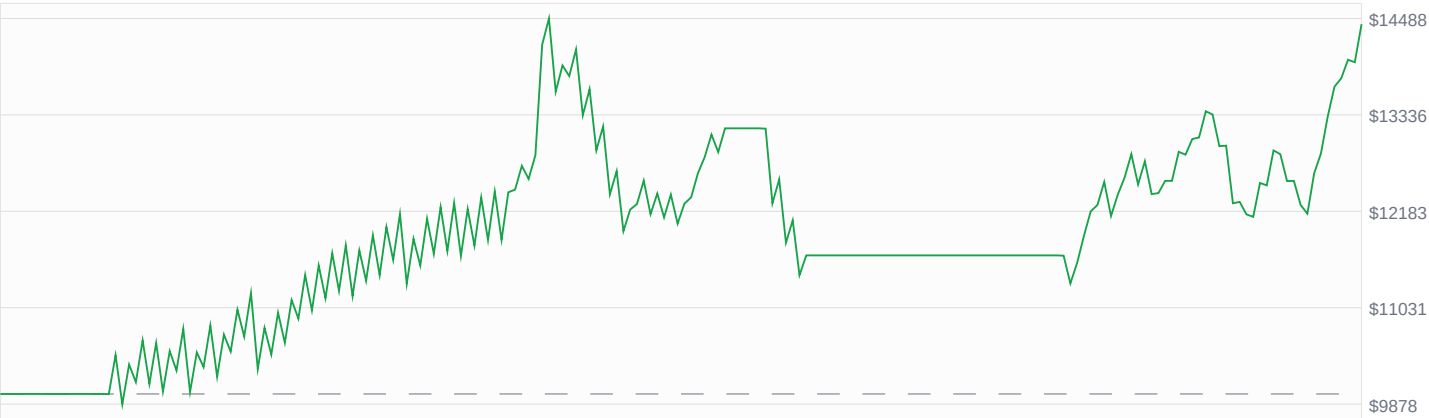




Backtest #35583 · LPG · EVO_GG1RSISNIP_v430

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v430 strategy on LPG delivered a robust +44.16% ROI with a 1.17 Sharpe, yet a 21.86% drawdown and only three trades suggest severe overfitting and low statistical confidence. The high win rate of 66.7% appears unsustainable given the minimal trade count, indicating the strategy likely captured noise rather than a robust alpha. Such a sparse sample size renders the performance metrics statistically insignificant and unreliable for live deployment. You must re-run the simulation with expanded walk-forward analysis and a stricter sample size requirement before trusting these results.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73