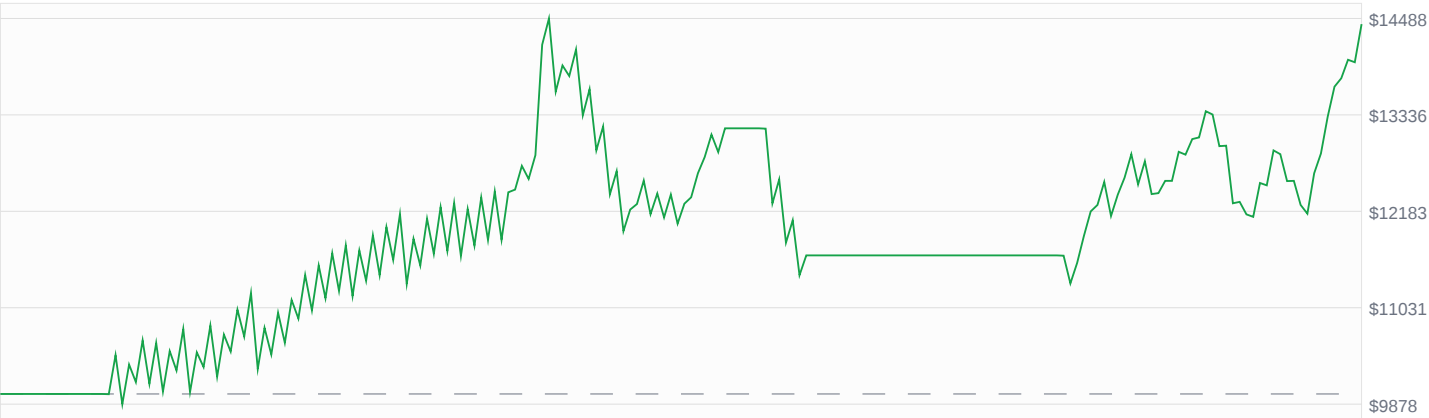




Backtest #35636 · LPG · EVO_GG1RSISNIP_v126

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_v126 strategy on LPG delivered a +44.16% return with a 1.17 Sharpe ratio, driven by a 66.7% win rate across only three trades. This high profitability is statistically insignificant due to the minimal sample size, meaning the strategy is likely overfitting to historical noise rather than capturing robust alpha. The 21.86% maximum drawdown suggests significant volatility exposure that could easily be exacerbated in live markets with different liquidity conditions. Consequently, the current results should be treated as exploratory data rather than a validated edge for capital deployment. The next logical step is to expand the backtest window and increase trade frequency to validate performance stability before any live

ADDITIONAL METRICS

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