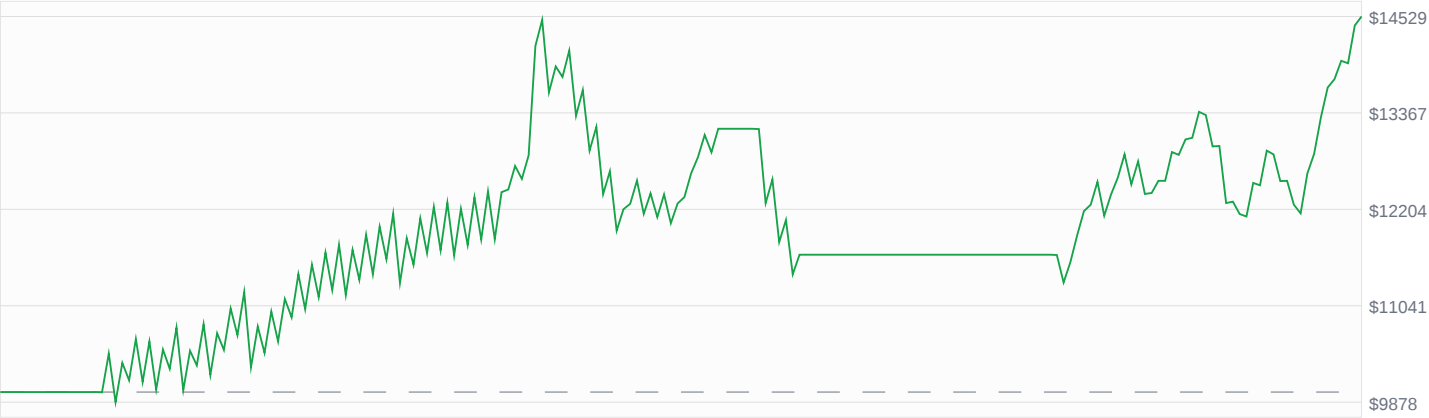




Backtest #36210 · LPG · EVO_GG1RSISNIP_v252

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v252 strategy generated a 45.25% ROI on LPG with a 1.19 Sharpe ratio, but the 21.80% drawdown and low trade count of three reveal severe statistical fragility. Such a sparse sample size prevents any meaningful confidence in the win rate of 66.7% or the apparent risk-adjusted returns. The strategy likely captured a specific short-term anomaly rather than a persistent edge, making the results highly susceptible to overfitting. Immediate validation requires stress-testing the logic against a longer historical dataset to rule out luck.

ADDITIONAL METRICS

CAGR	45.25%
Sortino Ratio	0.97
Turnover	7.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14529.36