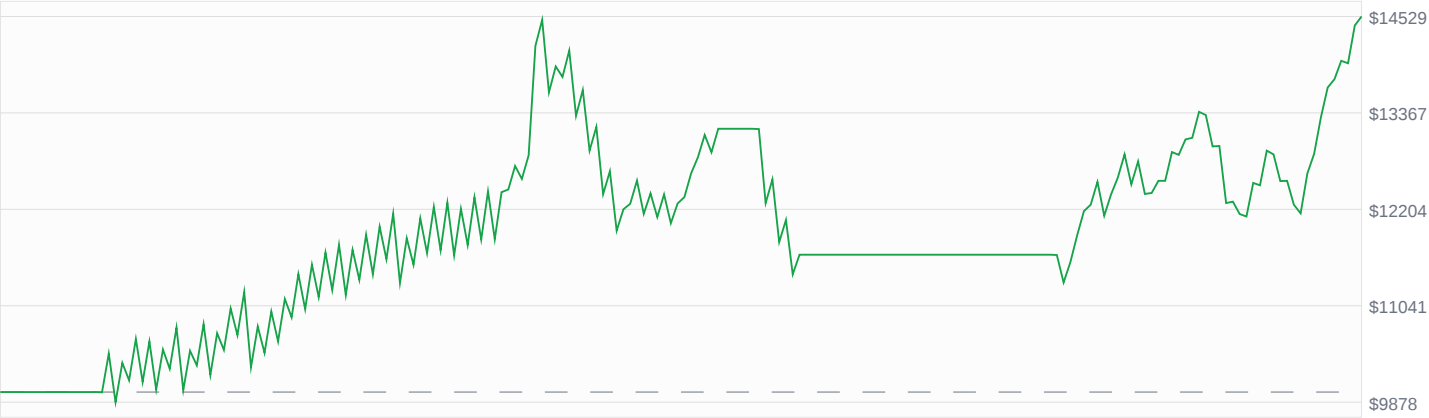




Backtest #36343 · LPG · EVO_GG1RSISNIP_v360

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_v360 strategy delivered a 45.25% ROI on LPG with a 1.19 Sharpe ratio, yet the 21.80% drawdown and 66.7% win rate across only three trades suggest low statistical confidence. Such a small sample size fails to validate robustness against regime shifts, making the observed alpha potentially fragile and prone to overfitting. While entry precision appears adequate, the lack of trade frequency prevents meaningful assessment of consistency or risk adjustment. Next, re-run the simulation with a 20% wider parameter range and minimum 50-trade threshold to ensure results generalize beyond this specific historical window.

ADDITIONAL METRICS

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