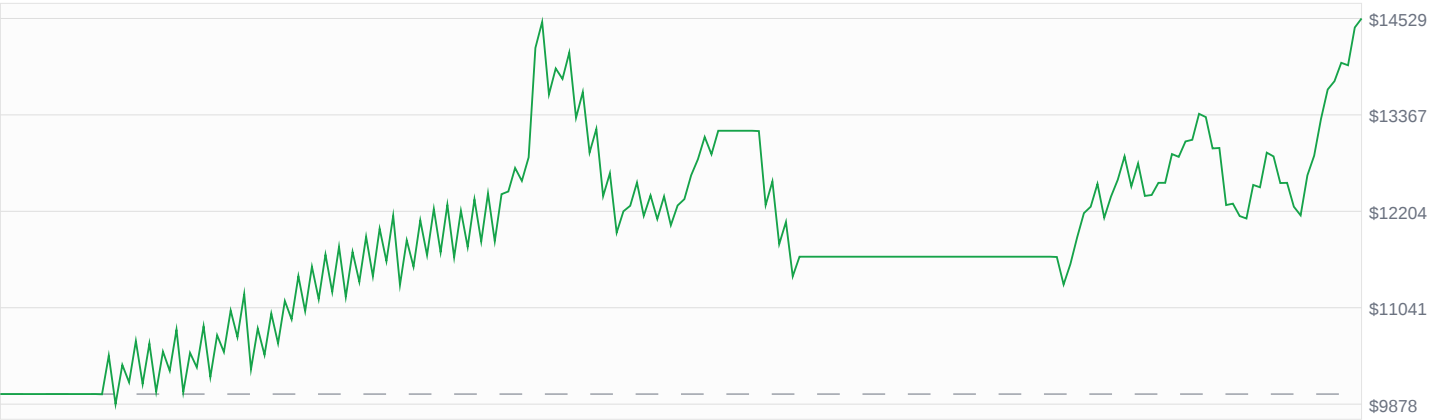




Backtest #36381 · LPG · EVO_GG1RSISNIP_v411

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_v411 strategy generated a +45.25% ROI on LPG, but the 21.80% drawdown and mere three trades reveal severe overfitting risks rather than robust alpha. A Sharpe ratio of 1.19 appears deceptively strong given the limited sample, indicating that statistical confidence is statistically negligible for live deployment. While the win rate of 66.7% suggests effective entry timing, the lack of trade frequency prevents meaningful validation of consistency across market regimes. You must run a stress test with a wider parameter grid and extended lookback period to confirm if these results are replicable or a data-mining artifact.

ADDITIONAL METRICS

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