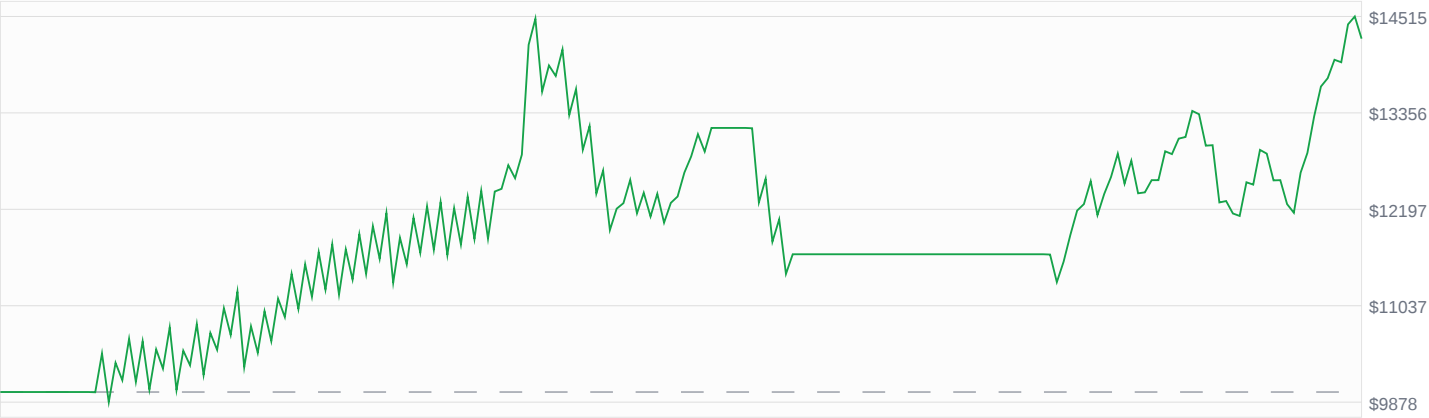




Backtest #36563 · LPG · EVO_GG1RSISNIP_v393

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v393 strategy on LPG delivered a 42.44% ROI with a 66.7% win rate, yet the 21.82% drawdown and extremely low trade count of three reveal severe overfitting risks. A Sharpe ratio of 1.14 is statistically insignificant given such a sparse sample size, making the performance highly unreliable for live deployment. The strategy likely capitalized on a specific, non-repeating price anomaly rather than a robust alpha factor. Immediate next steps require expanding the backtest window and adding transaction costs to validate if the edge persists under realistic friction.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62