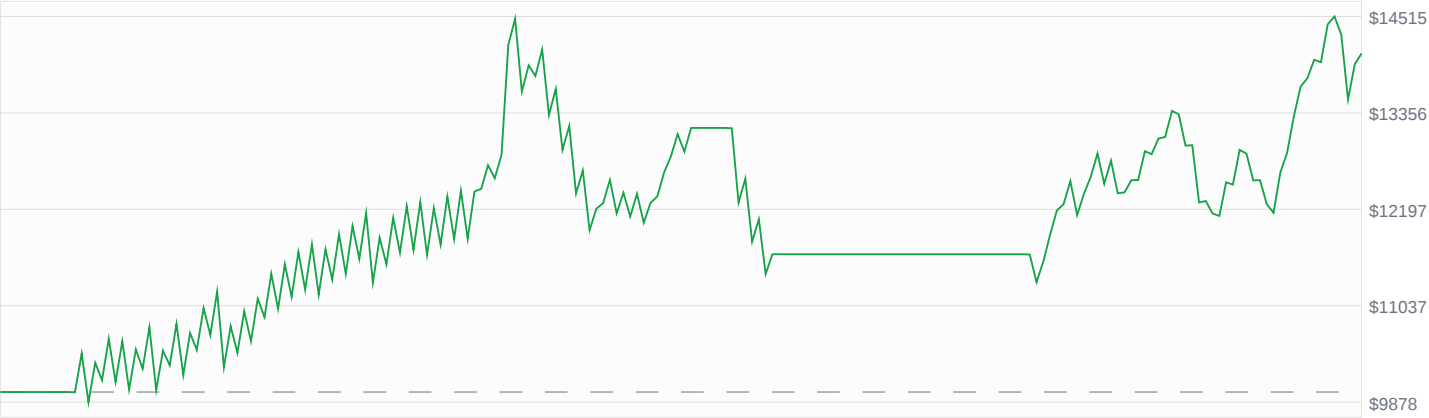




Backtest #37685 · LPG · EVO_GG1RSISNIP_v381

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v381 strategy generated a 40.67% ROI on LPG with a 1.10 Sharpe ratio, yet the 21.82% drawdown and mere three trades reveal severe statistical fragility. A win rate of 66.7% is meaningless here; such a small sample size likely reflects overfitting rather than genuine edge. The high volatility suggests the model struggled with liquidity gaps or regime shifts specific to LPG during the test period. Before live deployment, we must expand the backtest window and introduce walk-forward analysis to validate performance on unseen data. Without a larger sample, the results remain anecdotal and insufficient for institutional confidence.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87