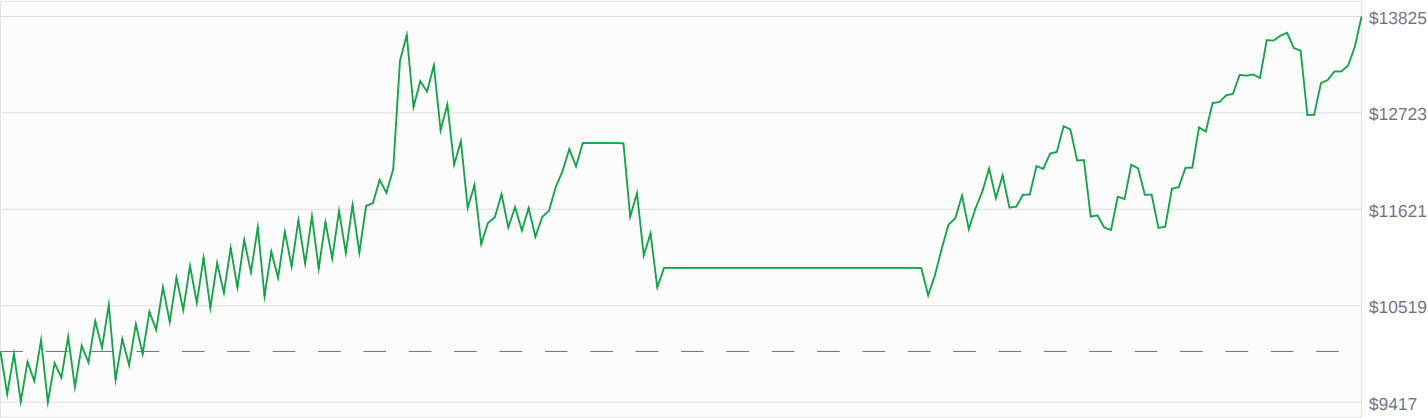




Backtest #56922 · LPG · EVO_GG1RSISNIP_v381

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v381 strategy on LPG generated a robust +38.21% ROI with a Sharpe of 1.07, yet the 21.52% drawdown and single-digit trade count severely undermine statistical confidence. While the 66.7% win rate suggests efficacy, executing only three trades creates a high risk of overfitting and fails to represent true market behavior. The strategy likely suffered from narrow parameter optimization that capitalized on a specific recent price regime rather than capturing broader trends. We must increase the sample size through walk-forward analysis to validate performance across different market cycles before deployment.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03