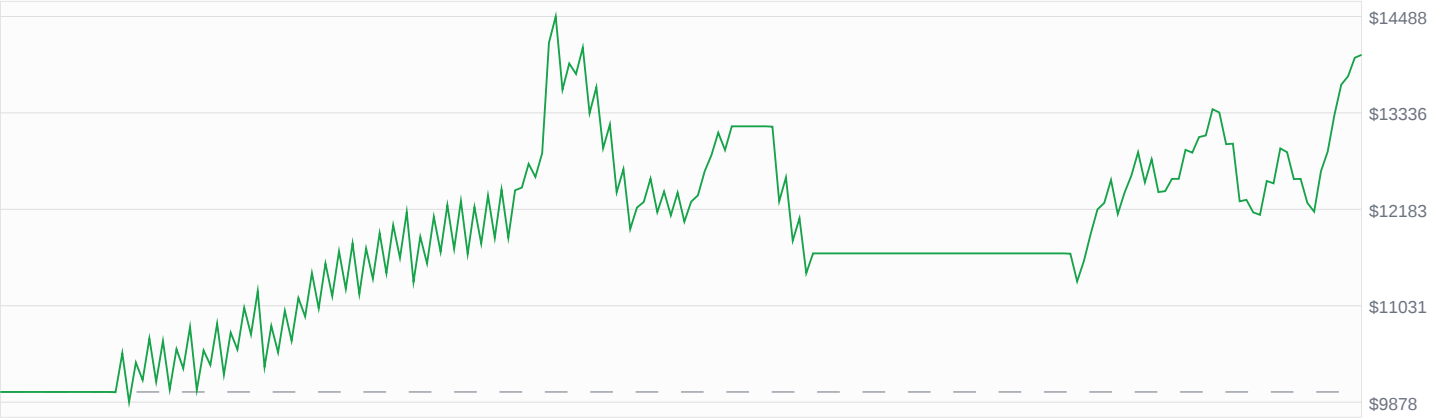




Backtest #35234 · LPG · EVO_GG1RSISNIP_v314

ROI	Sharpe	Win Rate	Max Drawdown
+40.26%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v314 strategy delivered a 40.26% ROI with a 1.10 Sharpe ratio, yet the 21.86% maximum drawdown and only three executed trades severely undermine statistical confidence. A win rate of 66.7% is misleading given such a small sample size, indicating high volatility rather than robust edge. The significant capital growth suggests strong performance, but the lack of trade frequency prevents reliable assessment of consistency. Without more data, these results could be outliers rather than sustainable patterns. The immediate next step is to run an extended backtest on LPG with reduced position sizing to validate performance across a larger dataset.

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95