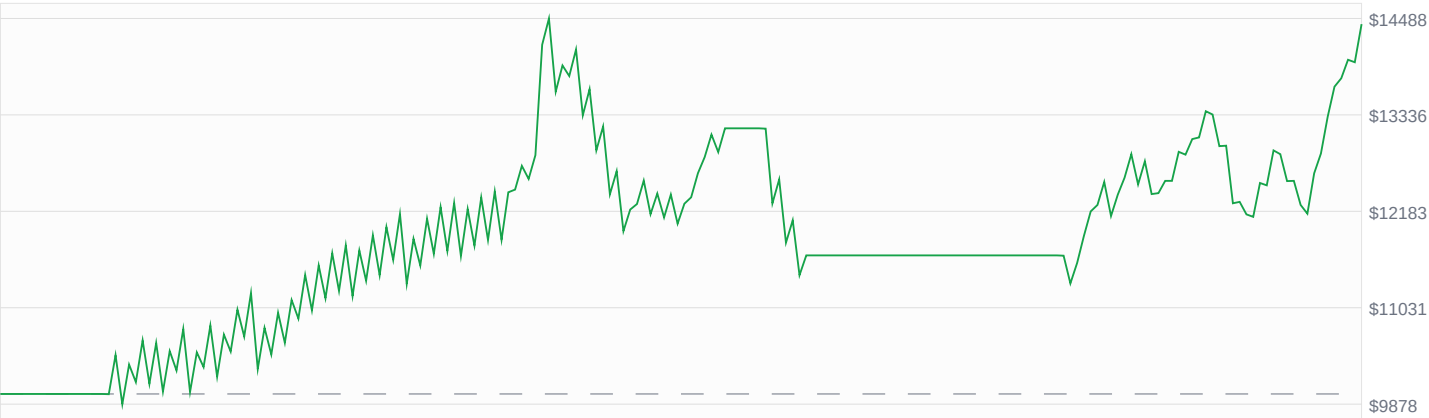




Backtest #35678 · LPG · EVO_GG1RSISNIP_v314

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v314 strategy on LPG achieved a 44.16% return with a 1.17 Sharpe ratio, yet the 21.86% maximum drawdown signals significant volatility risk. A 66.7% win rate across only 3 trades lacks statistical confidence, making the performance highly susceptible to regime shifts. The high return-to-trade ratio suggests potential overfitting rather than robust predictive power for live deployment. We must expand the sample size with out-of-sample testing before considering this approach viable for capital allocation.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73