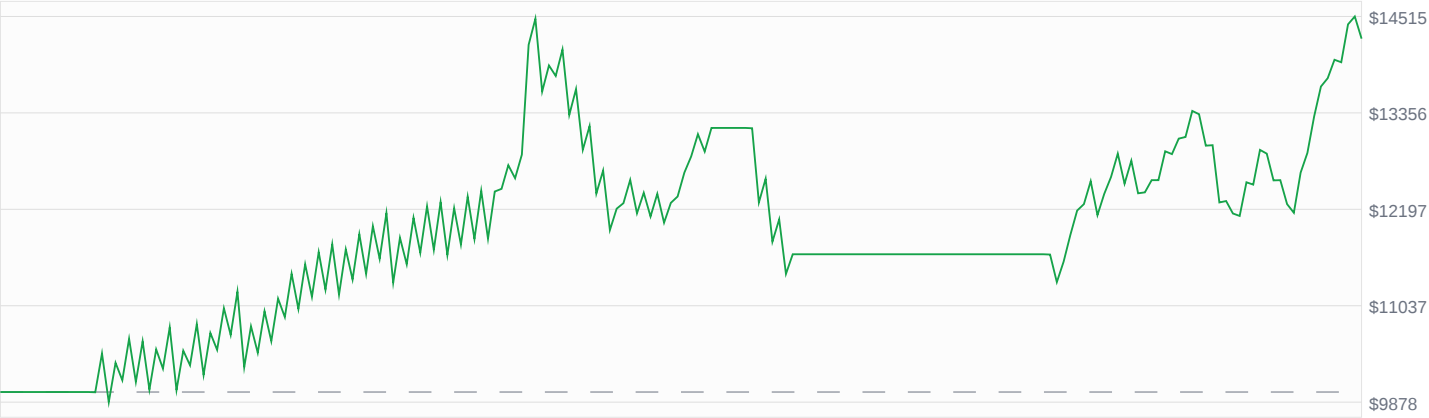




Backtest #36530 · LPG · EVO_GG1RSISNIP_v269

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_v269 strategy achieved a 42.44% ROI on LPG with a 1.14 Sharpe ratio, yet its statistical validity is critically compromised by only three executed trades. A 21.82% maximum drawdown combined with a win rate of 66.7% suggests potential overfitting rather than robust market adaptability. The limited sample size prevents any meaningful assessment of drawdown risk or strategy resilience during varying market regimes. We must immediately run a longer historical backtest to validate performance stability before deploying live capital.

ADDITIONAL METRICS

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