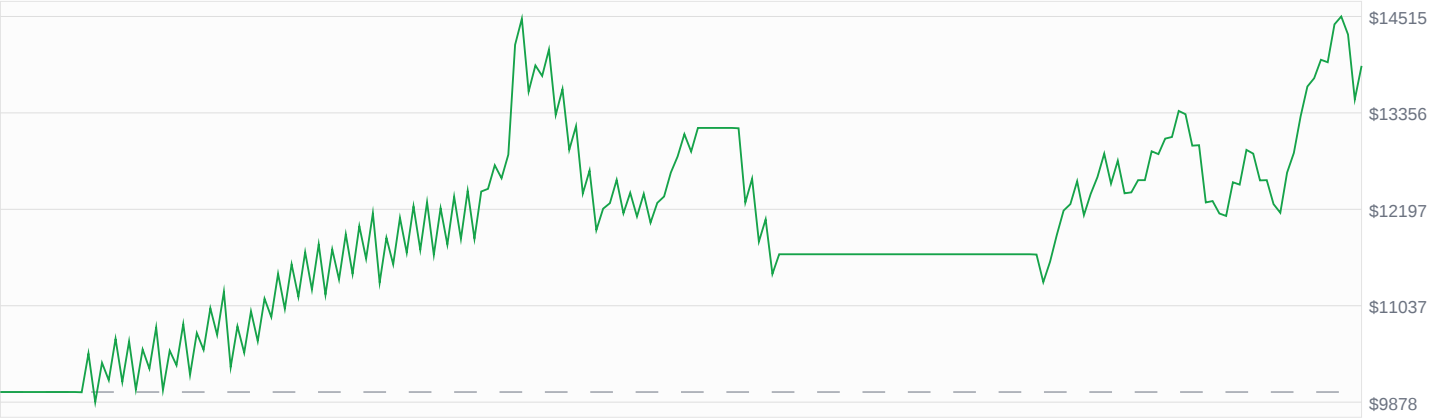




Backtest #37346 · LPG · EVO_GG1RSISNIP_v13

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v13 strategy on LPG generated a substantial +39.17% return, yet the sample of only three trades renders the 66.7% win rate statistically insignificant and prone to variance. A Sharpe ratio of 1.08 suggests reasonable risk-adjusted performance, but the 21.82% peak drawdown indicates the strategy lacks sufficient robustness for live deployment with current parameters. The high profitability relies heavily on a single or few large winners rather than consistent alpha generation. Before considering execution, run a forward test on an extended time horizon to validate that returns are not a result of overfitting to a narrow dataset.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33