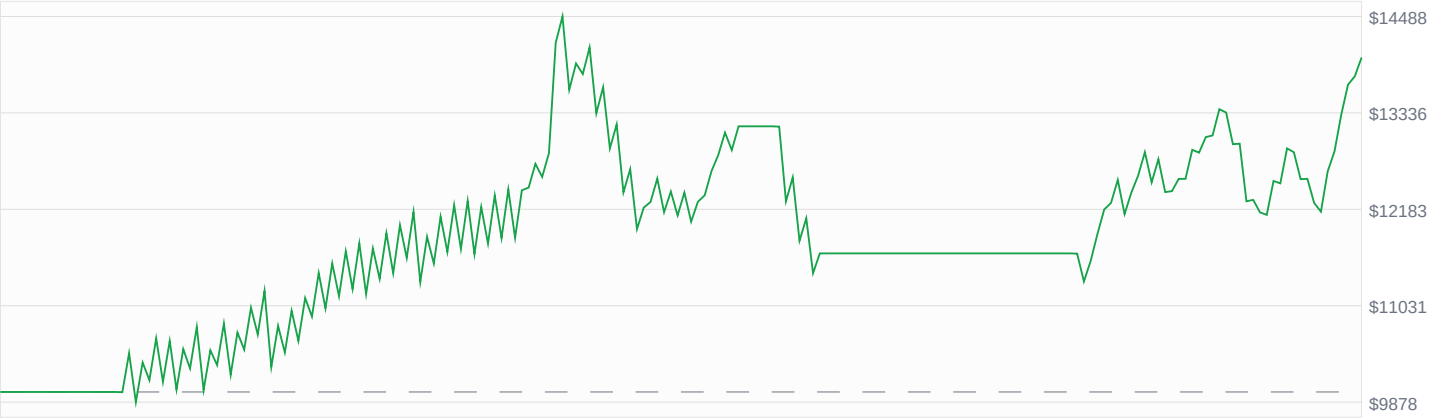




Backtest #32832 · LPG · EVO_GG1RSISNIP_v323

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v323 strategy on LPG delivered a +39.93% ROI with a 66.7% win rate, yet a Sharpe ratio of 1.10 and 21.86% max drawdown reveal fragile risk-adjusted returns driven by only three trades. Such a small sample size severely limits statistical confidence, making the observed performance statistically insignificant and potentially prone to overfitting or random noise. While the capital grew to \$13,997.51, the high drawdown relative to gains indicates poor loss containment during adverse market conditions. We must expand the sample by backtesting over a longer historical period with varying market regimes to validate robustness.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51