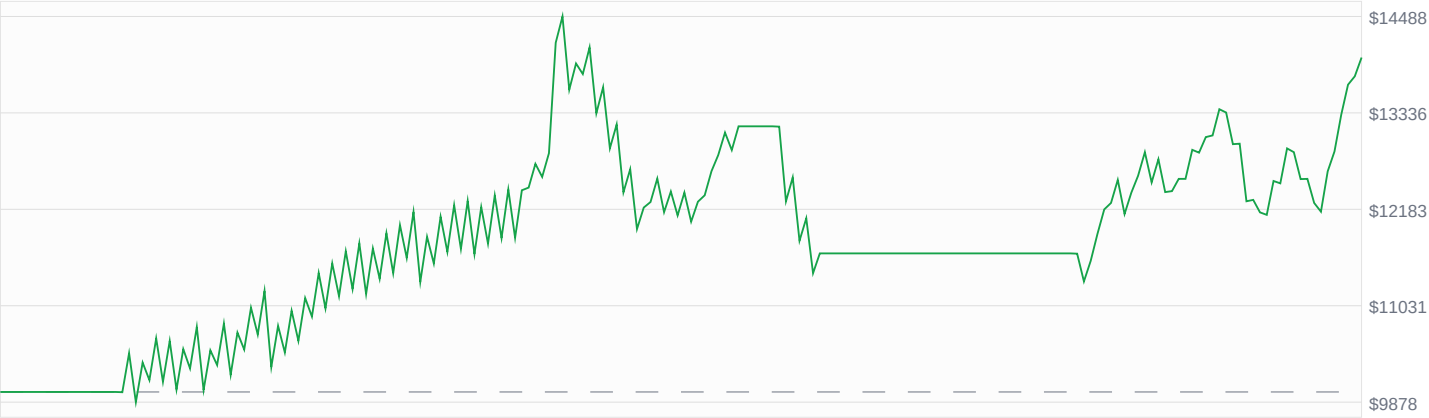




Backtest #32841 · LPG · EVO_GG1RSISNIP_v324

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_v324 strategy on LPG delivered a +39.93% return with a robust 1.10 Sharpe ratio, yet the 21.86% maximum drawdown and meager three total trades severely limit statistical confidence. While the 66.7% win rate suggests efficacy, such a small sample size renders the performance highly susceptible to random noise rather than a genuine alpha signal. The high volatility exposure is evident, indicating that the entry logic may lack sufficient filtering against sudden liquidity shifts in this specific asset. To validate if this strategy holds water, we must execute a robust walk-forward analysis to verify parameter stability across diverse market regimes.

ADDITIONAL METRICS

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