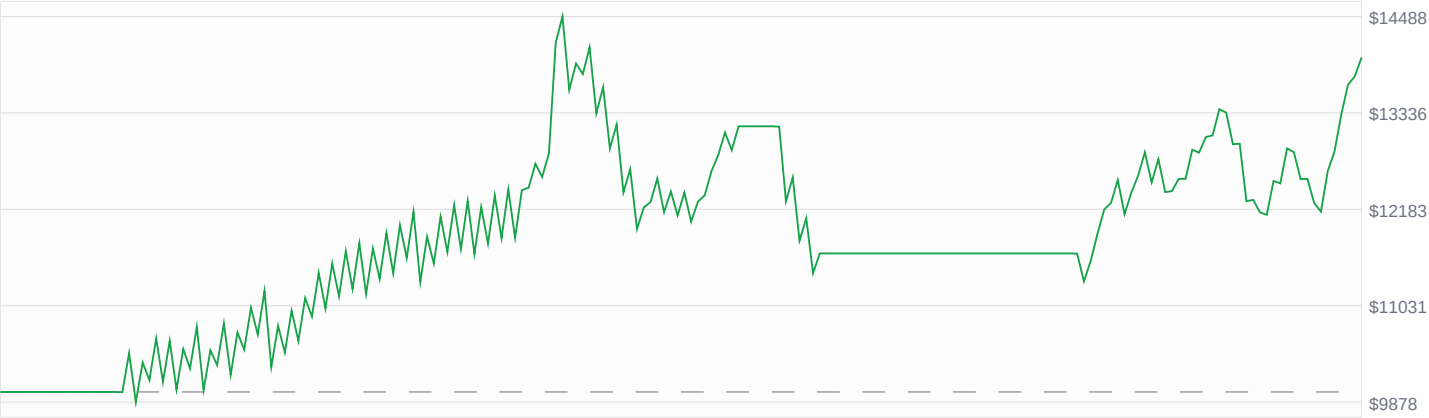




Backtest #33213 · LPG · EVO_GG1RSISNIP_v228

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_v228 strategy on LPG delivered a +39.93% ROI with a 1.10 Sharpe ratio, yet the statistical validity is negligible given only three trades executed. While the 66.7% win rate suggests selective precision, the 21.86% maximum drawdown indicates significant volatility exposure that requires deeper regime analysis before deployment. This sample size fails to provide institutional-grade confidence in the strategy's robustness across varying market conditions. I recommend running a walk-forward analysis with at least 1,000 simulated trades to validate if the signal logic holds under different liquidity scenarios.

ADDITIONAL METRICS

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