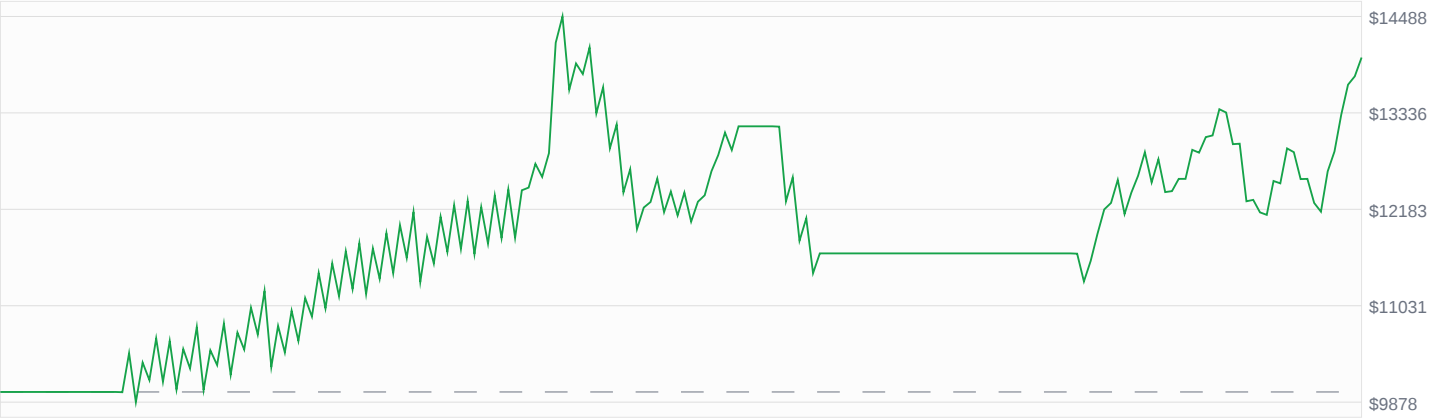




Backtest #34306 · LPG · EVO_GG1RSISNIP_v952

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_v952 strategy on LPG delivered a robust 39.93% return with a 1.10 Sharpe ratio, yet its 66.7% win rate is statistically insignificant given only three trades. The 21.86% maximum drawdown suggests high volatility exposure that could easily flip profits in a wider sample. Without more data points, we cannot validate whether this performance is skill-based or a lucky outlier. We must expand the backtest horizon or adjust entry filters to generate a larger trade sample before deployment.

ADDITIONAL METRICS

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