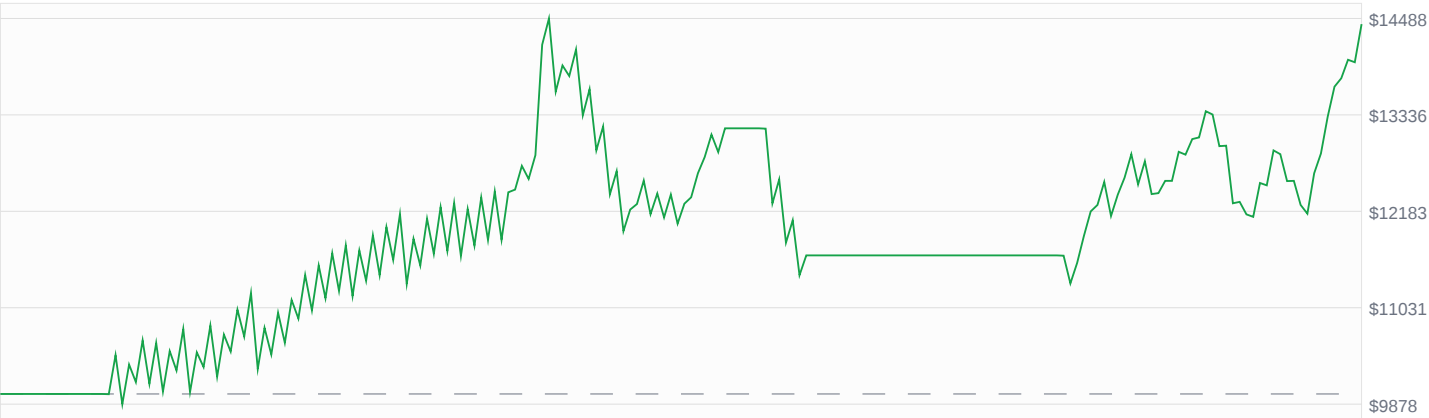




Backtest #35675 · LPG · EVO_GG1RSISNIP_v448

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v448 strategy on LPG generated a 44.16% ROI with a 66.7% win rate, yet the sample size of three trades renders these performance metrics statistically insignificant. A 21.86% maximum drawdown relative to only three transactions suggests high volatility or a rare outlier event rather than a sustainable edge. While the Sharpe ratio of 1.17 indicates favorable risk-adjusted returns in this specific simulation, the lack of trade diversity prevents confident generalization of the strategy's robustness. We must expand the backtest window or adjust parameters to accumulate sufficient trade volume before deploying real capital.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73