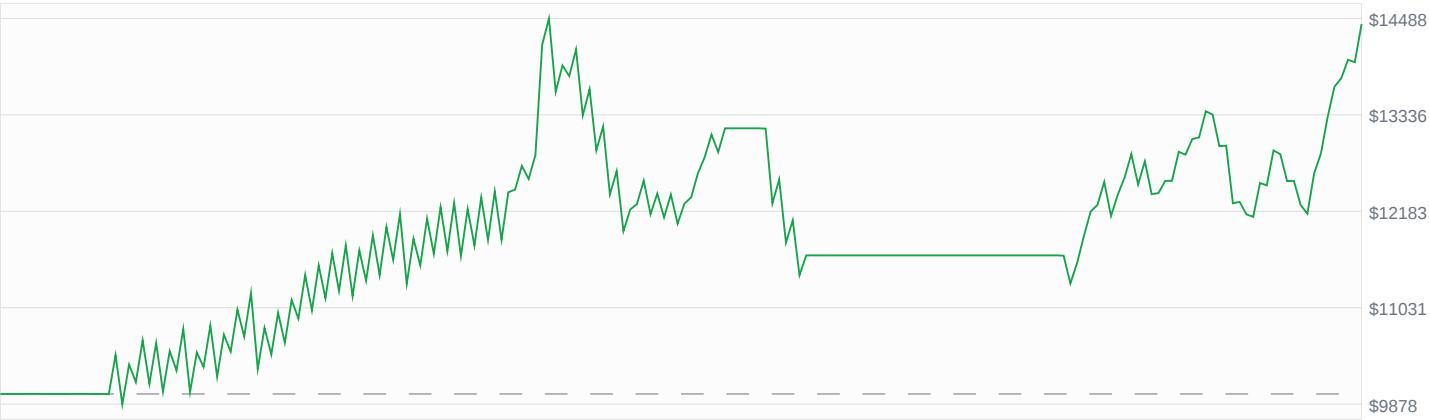




Backtest #35695 · LPG · EVO_GG1RSISNIP_v344

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_v344 strategy on LPG delivered a 44.16% ROI with a respectable Sharpe ratio of 1.17, yet the 21.86% maximum drawdown and only three total trades reveal a severe lack of statistical significance. This sample size is insufficient to confirm robustness, as the performance could easily be an outlier driven by a single favorable entry rather than a sustainable edge. While the 66.7% win rate suggests effective signal filtering, the limited trade history prevents any reliable assessment of drawdown stability across different market regimes. The critical next step is to expand the backtest window or adjust entry parameters to generate a minimum of fifty trades before deployment. This approach ensures that the observed

ADDITIONAL METRICS

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