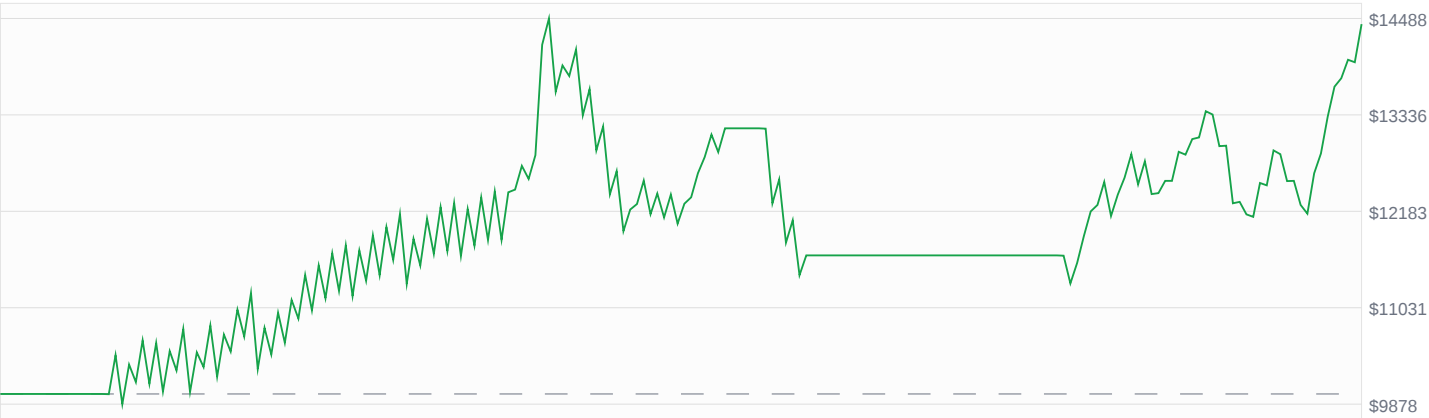




Backtest #35755 · LPG · EVO_GG1RSISNIP_v4

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_v4 strategy on LPG generated a 44.16% return with a 66.7% win rate, yet the statistical validity is critically low due to only 3 total trades. A maximum drawdown of 21.86% and a Sharpe ratio of 1.17 indicate high volatility risk that is not adequately captured by such a sparse sample size. While the positive equity curve suggests potential, the lack of trade frequency prevents any meaningful assessment of consistency or tail risk. We must expand the backtest simulation across a wider date range or adjust parameters to generate a statistically significant dataset before deployment.

ADDITIONAL METRICS

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