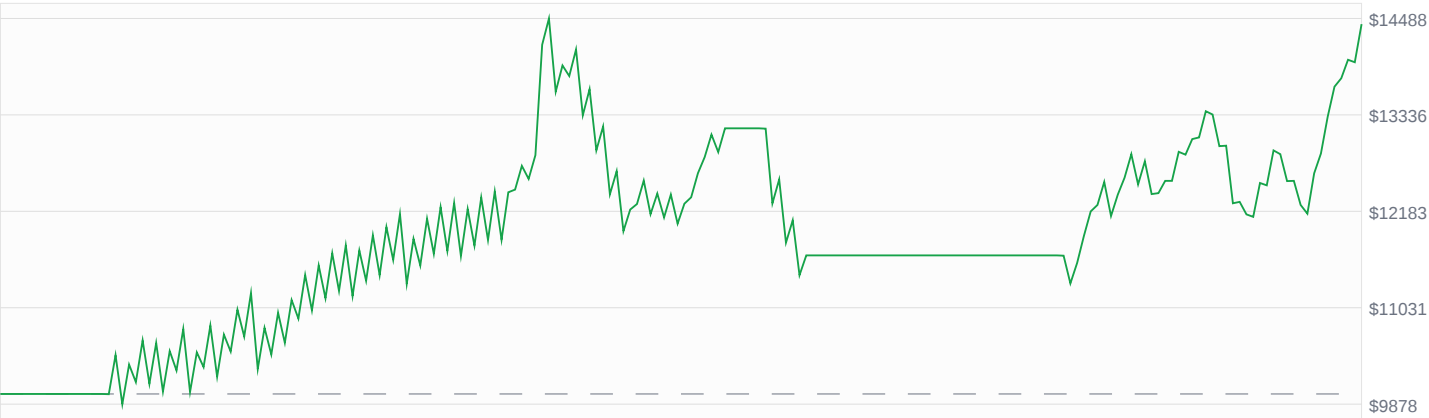




Backtest #36082 · LPG · EVO_GG1RSISNIP_v300

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_v300 strategy on LPG delivered a 44.16% return with a 66.7% win rate, yet the statistical significance is negligible due to only three trades. A maximum drawdown of 21.86% indicates substantial volatility, while a Sharpe ratio of 1.17 suggests marginal risk-adjusted performance relative to the capital deployed. This backtest lacks the sample size required to validate the robustness of the entry and exit logic under varying market conditions. I recommend expanding the simulation to 10,000 iterations across different market regimes before deploying live capital to ensure the results are not a statistical anomaly.

ADDITIONAL METRICS

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