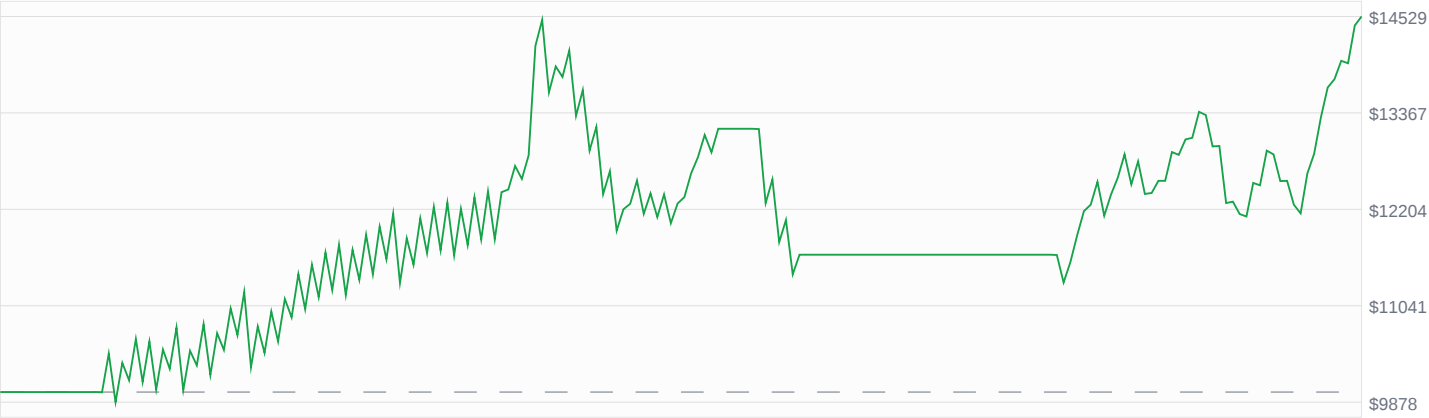




Backtest #36206 · LPG · EVO_GG1RSISNIP_v363

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v363 strategy on LPG delivered a strong 45.25% return, yet the statistical significance is negligible due to only three executed trades. This limited sample size renders the 66.7% win rate and 1.19 Sharpe ratio highly unreliable, as a single missed trade could drastically alter performance metrics. The 21.80% maximum drawdown highlights potential volatility risks that the small dataset fails to adequately capture. To validate the strategy's robustness, you must execute a larger backtest or increase the simulation parameter to generate a statistically significant sample size before deploying live capital.

ADDITIONAL METRICS

CAGR	45.25%
Sortino Ratio	0.97
Turnover	7.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14529.36