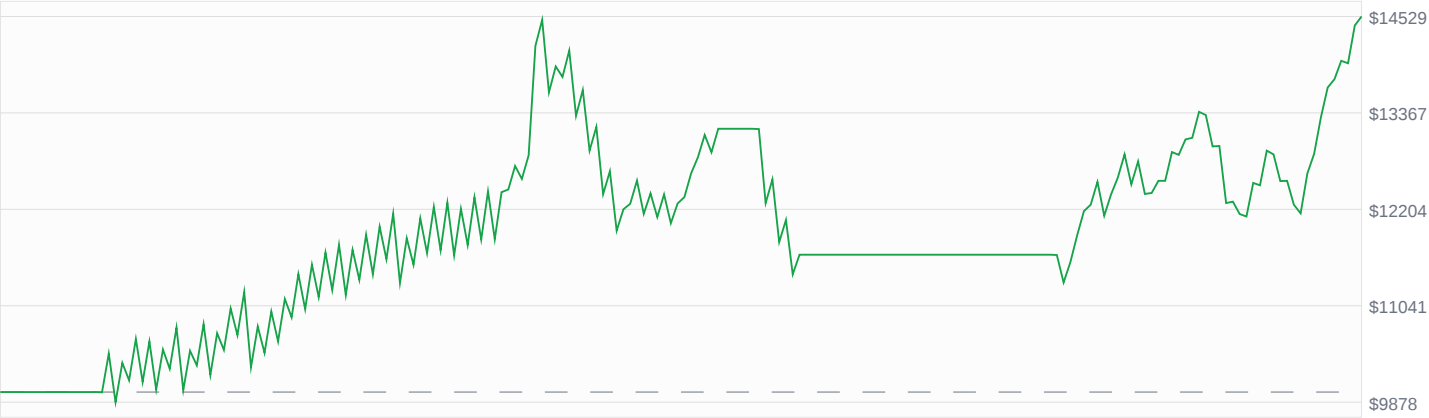




Backtest #36287 · LPG · EVO_GG1RSISNIP_v374

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_v374 strategy on LPG delivered a +45.25% ROI with a 66.7% win rate, yet the robustness is questionable given only three trades. A sharp 21.80% drawdown paired with a modest Sharpe of 1.19 suggests the performance stems from a few outlier gains rather than consistent edge. With such a limited sample size, statistical confidence remains low, making the 1.19 Sharpe ratio less reliable than in high-frequency scenarios. Before deploying live capital, we must expand the backtest horizon to validate stability across different market regimes. Re-running the simulation with adjusted filters could reveal if the strategy relies on luck or genuine predictive power.

ADDITIONAL METRICS

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