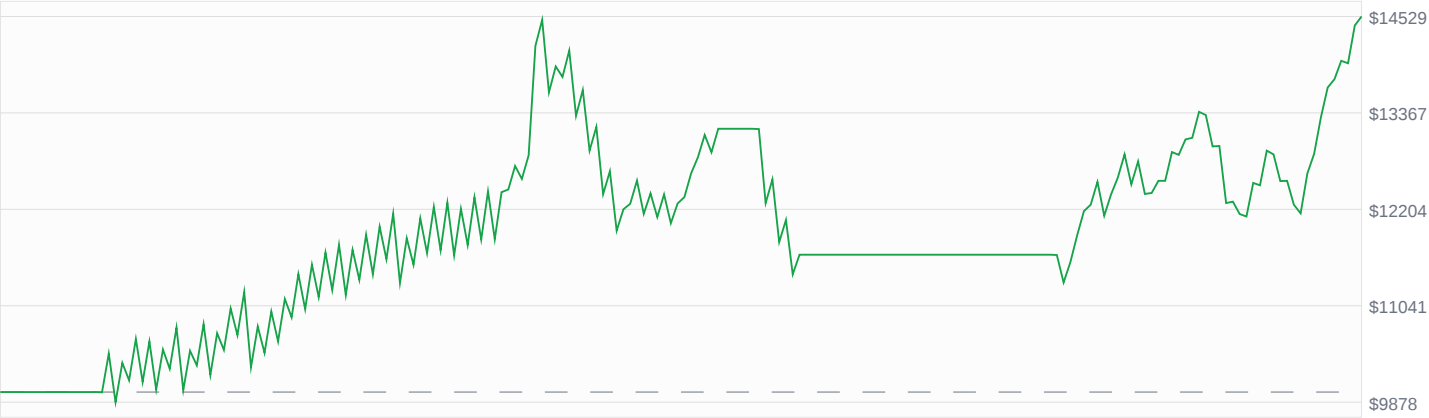




Backtest #36378 · LPG · EVO_GG1RSISNIP_v291

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_v291 strategy delivered a 45.25% ROI on LPG, yet the 21.80% max drawdown alongside only three executed trades renders these metrics statistically insignificant. A 66.7% win rate is promising but unreliable given the minimal sample size, meaning current performance could easily regress to the mean. The high risk-adjusted return of 1.19 Sharpe ratio suggests good trade quality, but volume is insufficient to confirm robustness against future volatility. We must increase the backtest window or adjust entry filters to generate a statistically valid sample before deployment. This approach ensures we distinguish between lucky outliers and genuine alpha generation.

ADDITIONAL METRICS

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