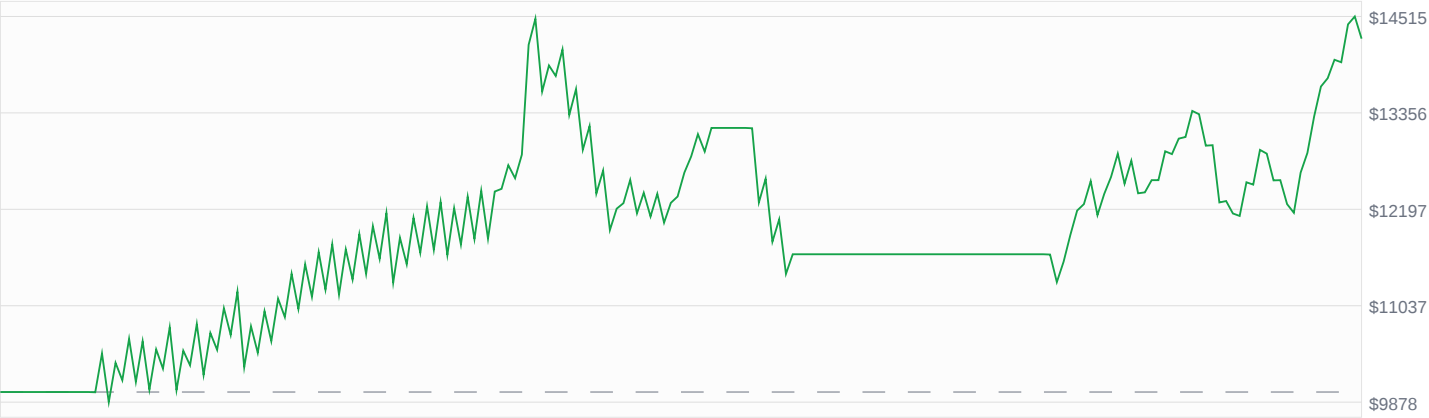




Backtest #36461 · LPG · EVO_GG1RSISNIP_v260

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v260 strategy on LPG shows a nominal ROI of 42.44% with a 66.7% win rate, but the statistical confidence is negligible due to only three trades. A maximum drawdown of 21.82% reveals significant volatility risk that the current small sample size fails to capture. The positive Sharpe ratio of 1.14 suggests potential efficiency, yet it remains unreliable without a larger dataset to validate risk-adjusted returns. A concrete next step is to expand the backtest window or adjust parameters to generate a minimum of fifty trades for robust statistical significance. This analysis is educational and does not constitute financial advice.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62