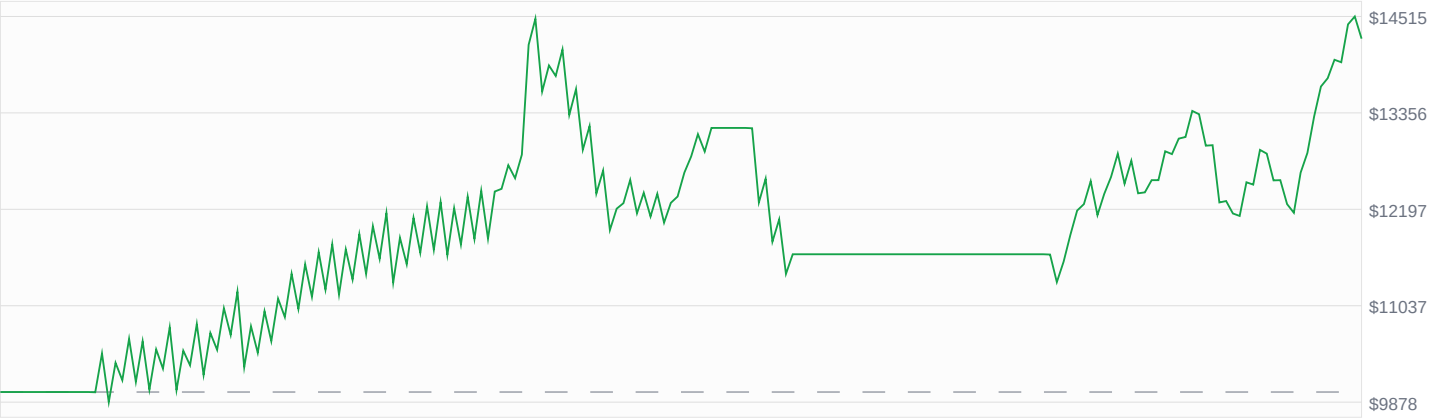




Backtest #36517 · LPG · EVO_GG1RSISNIP_v446

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_v446 strategy on LPG delivered a 42.44% return with a 66.7% win rate, yet a mere three trades renders these statistics statistically insignificant and prone to noise. A 21.82% maximum drawdown suggests substantial volatility exposure that could erode capital during adverse market conditions, despite the positive Sharpe ratio of 1.14. The high return relative to trade count indicates either a few large winners or an overly optimistic backtest environment requiring further validation. To increase statistical confidence, you must expand the sample size by optimizing entry and exit parameters or testing the logic across different market regimes. Before deploying live capital, run a robustness check with walk-forward analysis to

ADDITIONAL METRICS

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