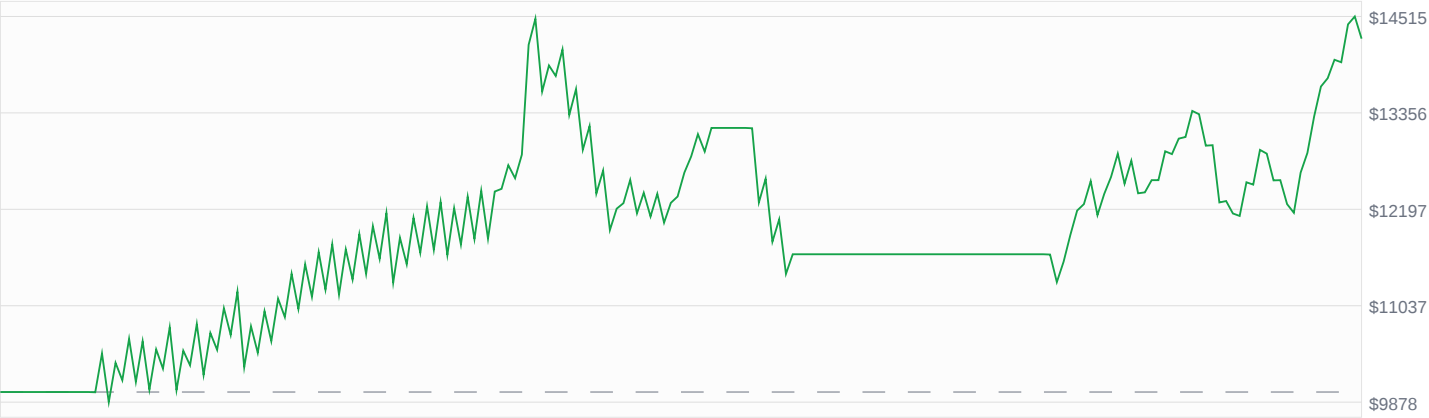




Backtest #36607 · LPG · EVO_GG1RSISNIP_v887

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_v887 backtest on LPG shows strong returns, yet the statistical significance is critically low due to only three executed trades. While the 66.7% win rate and +42.44% ROI appear promising, the 21.82% maximum drawdown suggests high volatility risk under normal market conditions. A Sharpe ratio of 1.14 confirms a decent risk-adjusted profile, but the tiny sample size prevents reliable confidence intervals for future performance. The strategy requires extensive parameter optimization and larger sample testing to validate its robustness before live deployment.

ADDITIONAL METRICS

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