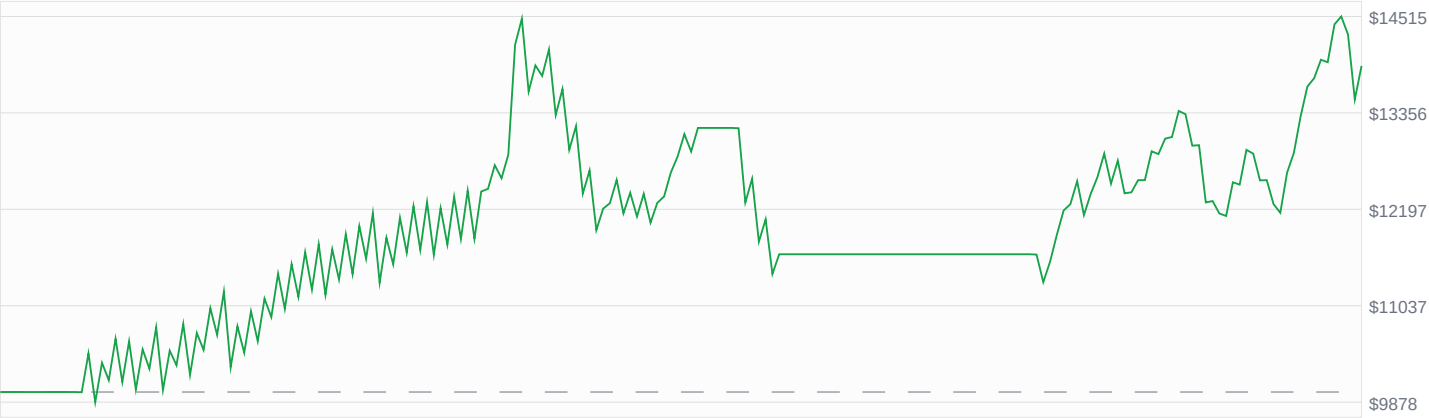




Backtest #37024 · LPG · EVO_GG1RSISNIP_v431

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v431 strategy on LPG generated a 39.17% return, yet the 66.7% win rate is statistically insignificant due to only three trades. A 21.82% drawdown exposes substantial tail risk that the low trade count fails to mitigate. While the 1.08 Sharpe ratio suggests positive expectancy, the sample size is far too small to confirm robustness. The next step is to expand the parameter grid to generate sufficient data points for reliable confidence intervals.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33