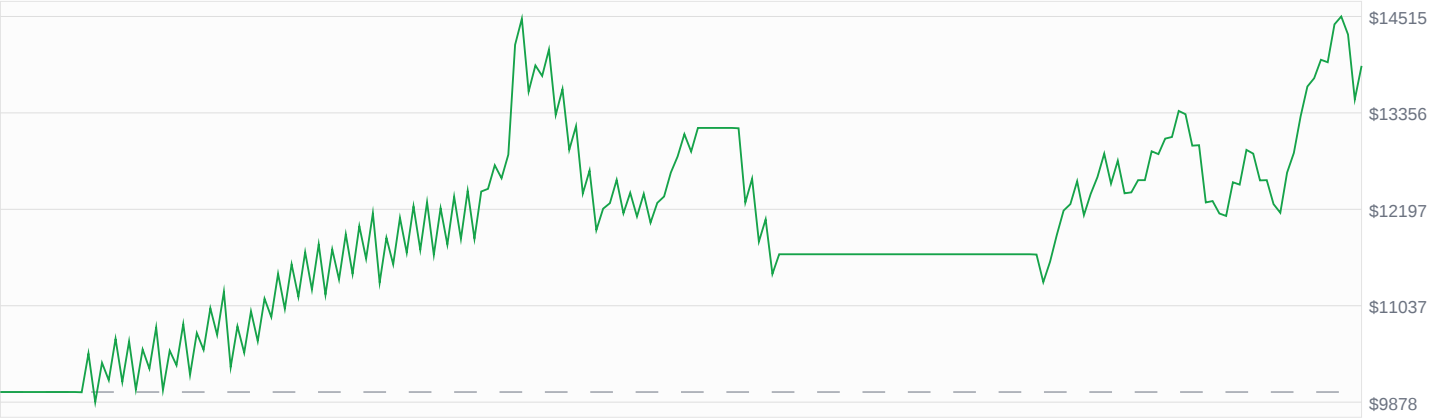




Backtest #37082 · LPG · EVO_GG1RSISNIP_v280

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 +39.17% ROI on LPG using EVO_GG1RSISNIP_v280 looks attractive, but the 21.82% max drawdown indicates significant volatility risk. A 66.7% win rate is solid, yet the Sharpe ratio of 1.08 is only modestly positive. With only three trades, the sample size is too small to establish statistical confidence or rule out luck. The high ROI is likely driven by a single large winner rather than consistent edge. Next step is to extend the backtest period to at least fifty trades to validate the strategy's robustness.

ADDITIONAL METRICS

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