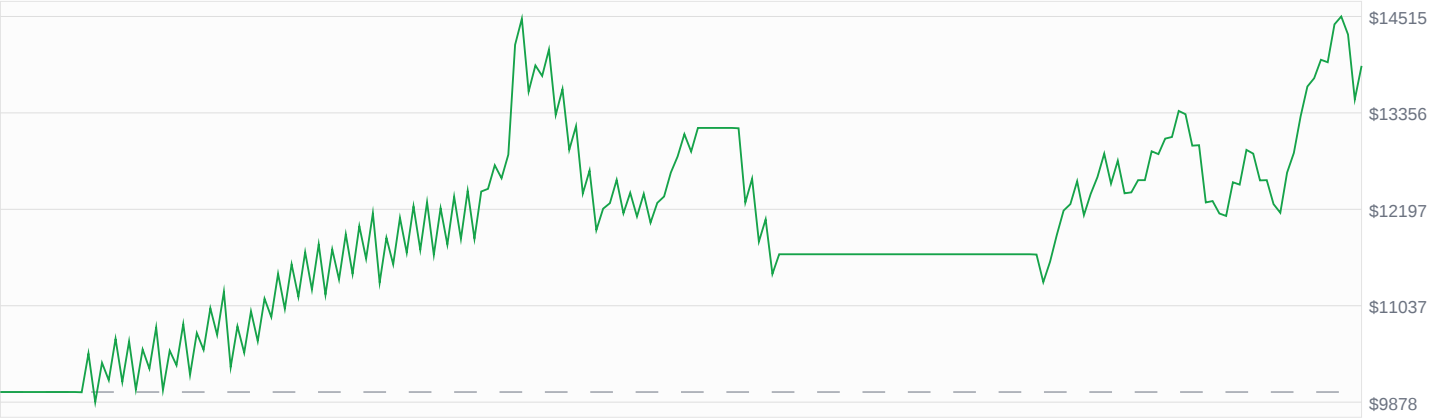




Backtest #37117 · LPG · EVO_GG1RSISNIP_v341

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_v341 strategy on LPG delivered a 39.17% return with a 66.7% win rate, yet the statistical confidence is critically low due to only three executed trades. While the 1.08 Sharpe ratio suggests acceptable risk-adjusted returns, the 21.82% maximum drawdown indicates significant exposure volatility that the small sample size fails to contextualize. The high ROI is likely an artifact of limited market cycles rather than robust predictive power, making the results highly sensitive to parameter drift. Before deploying live capital, you must expand the backtest window or adjust filters to generate a statistically significant trade count of at least 100.

ADDITIONAL METRICS

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