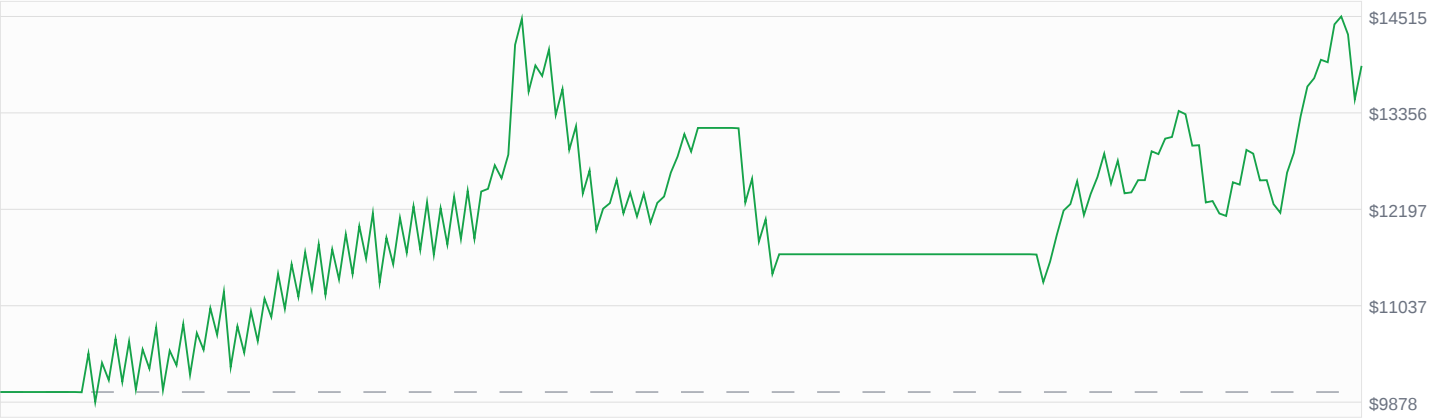




Backtest #37419 · LPG · EVO_GG1RSISNIP_v42

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_v42 strategy on LPG delivered a 39.17% ROI with a 66.7% win rate, yet the sample size of only three trades severely limits statistical confidence. While the high win rate suggests effective entry precision, the 21.82% maximum drawdown indicates significant volatility exposure that could erode capital in a real live environment. The Sharpe ratio of 1.08 confirms positive risk-adjusted returns, but the lack of trade frequency prevents meaningful validation of consistency across different market conditions. To mitigate this uncertainty, we must expand the backtest period or adjust parameters to generate a larger dataset before deploying live capital.

ADDITIONAL METRICS

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