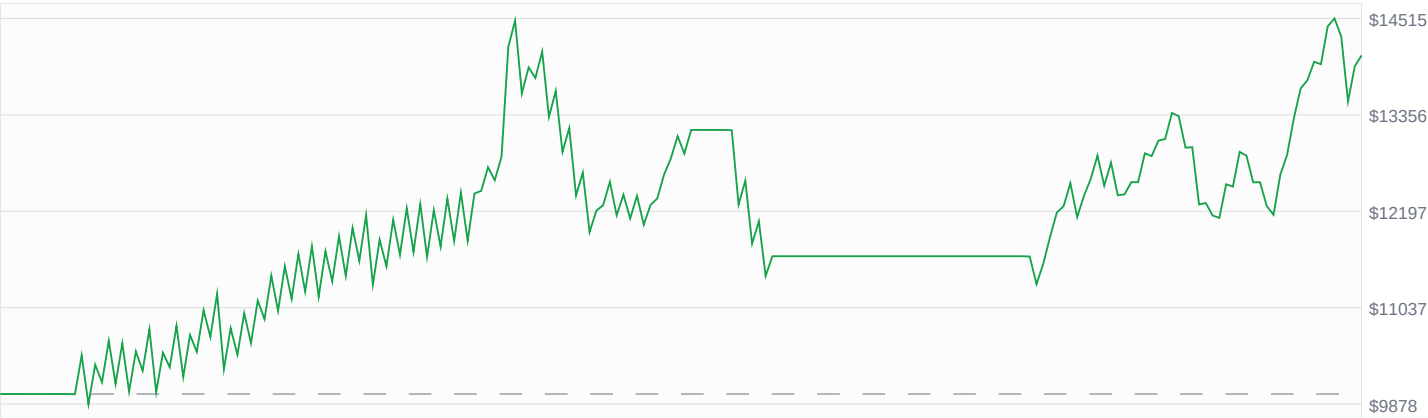




Backtest #37596 · LPG · EVO_GG1RSISNIP_v283

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v283 strategy generated a 40.67% ROI for LPG with a 1.10 Sharpe ratio, yet the 21.82% max drawdown and only three total trades severely limit statistical confidence. The high win rate of 66.7% appears inflated by the sparse sample size, suggesting the results may not be robust enough for live capital deployment. While the return-to-risk profile is acceptable on paper, the lack of trade frequency prevents a reliable assessment of strategy stability under varying market conditions. You should run a longer historical backtest or optimize entry filters to increase trade counts before considering live execution.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87