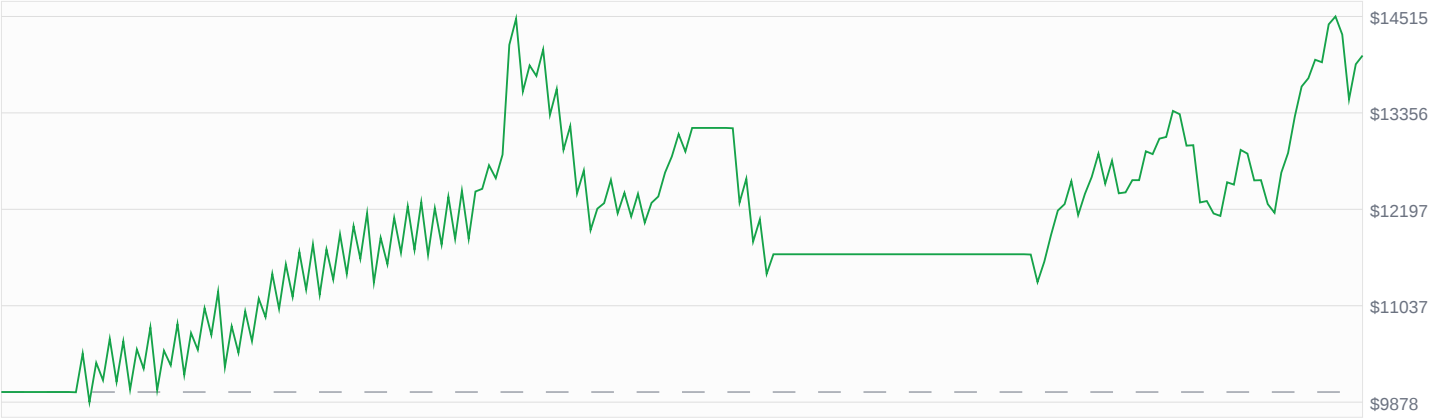




Backtest #38401 · LPG · EVO_GG1RSISNIP_v119

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v119 strategy on LPG generated a +40.41% return with a 1.10 Sharpe ratio, yet the sample size of only three trades severely limits statistical confidence in these results. Although the 66.7% win rate suggests directional accuracy, the 21.82% maximum drawdown indicates significant volatility risk that the small dataset fails to fully characterize. The strategy appears robust enough to warrant further validation, but the high return-to-trade ratio is likely an outlier rather than a stable expectation. We must run a walk-forward analysis on an extended historical period to confirm whether this performance is replicable or a statistical fluke.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47