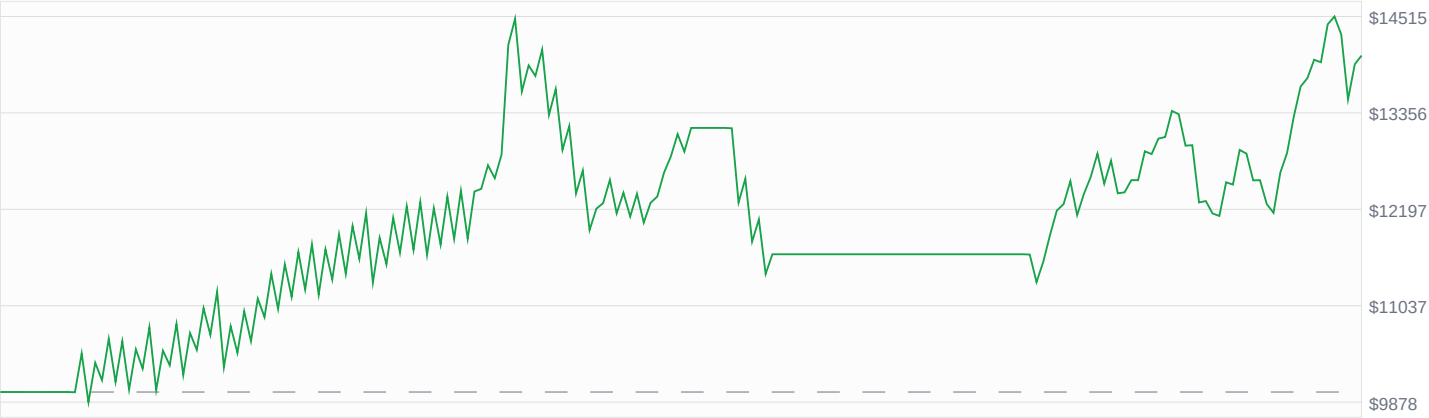


Backtest #38984 · LPG · EVO_GG1RSISNIP_v950

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_v950 strategy on LPG generated a 40.41% return, yet the statistical confidence is critically low due to only three executed trades. While the 66.7% win rate suggests directional accuracy, the 21.82% maximum drawdown reveals significant tail risk that the small sample size masks. A Sharpe ratio of 1.10 indicates moderate risk-adjusted performance, but it lacks robustness against market regime shifts. The primary flaw is insufficient data to validate consistency, making any observed alpha potentially a statistical outlier. The next step is to expand the backtesting horizon and reduce position sizing to stress-test the strategy against higher volatility periods.

ADDITIONAL METRICS

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