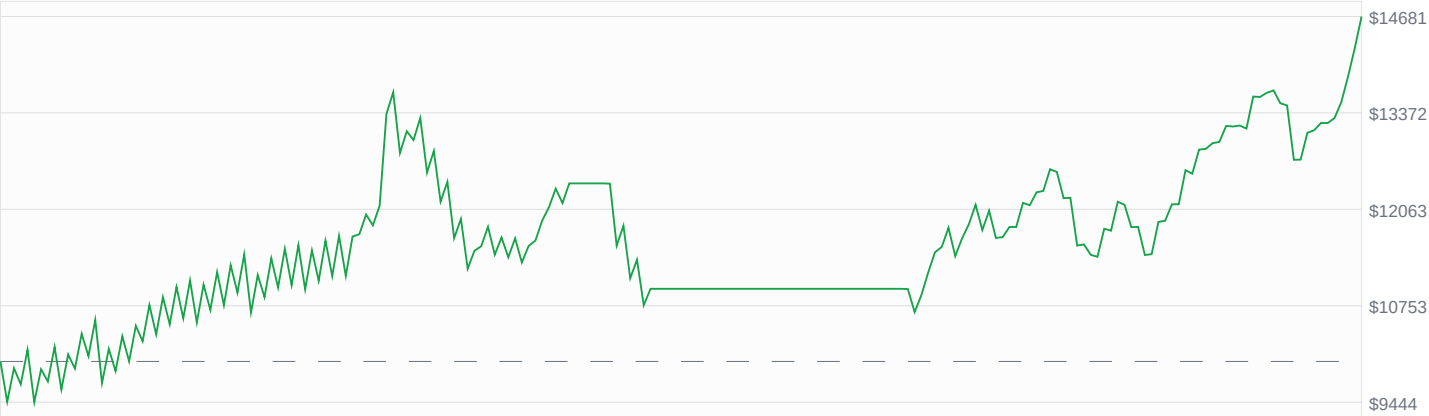




Backtest #57463 · LPG · EVO_GG1RSISNIP_v318

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v318 strategy delivered a robust +46.76% ROI on LPG with a 1.23 Sharpe ratio, yet the 20.33% drawdown and only 3 executed trades severely limit statistical confidence. High performance on such a tiny sample size is likely a statistical outlier rather than a reliable edge, making the win rate and profit factor misleading indicators of future stability. The strategy successfully captured volatility during this narrow window but lacks the trade density required to validate its risk parameters under varied market conditions. We must expand the backtest horizon or adjust entry filters to generate a statistically significant sample size before deploying capital. Proceed with caution and treat these results as exploratory until

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80