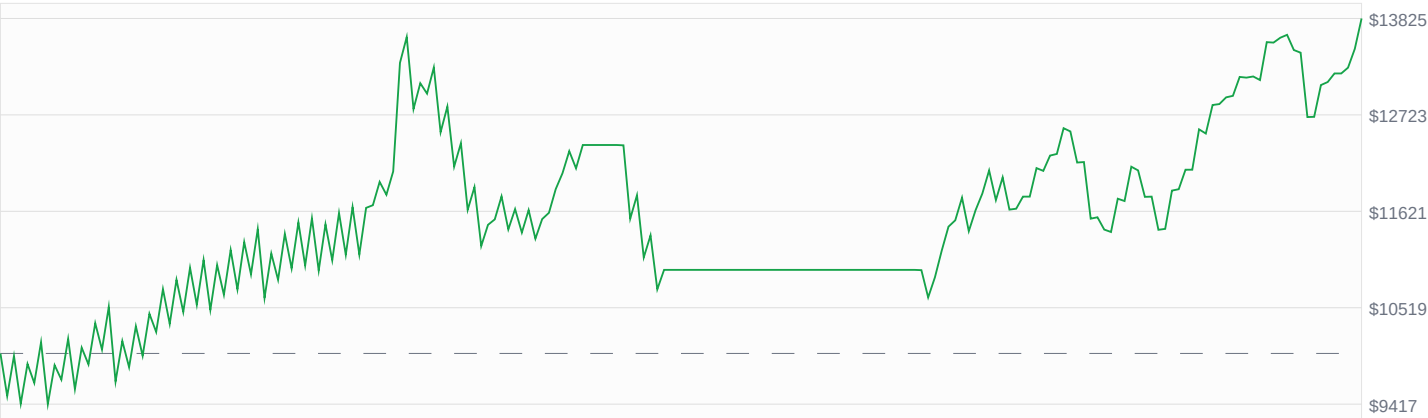




Backtest #56770 · LPG · EVO_GG1RSISNIP_v447

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +38.21% ROI on LPG using EVO_GG1RSISNIP_v447 shows strong potential, but the 66.7% win rate over only 3 trades offers negligible statistical confidence. The 21.52% max drawdown is excessive for such a small sample, highlighting severe risk exposure that could erode capital quickly in live markets. While the 1.07 Sharpe ratio suggests decent risk-adjusted returns, it is meaningless without a robust trade history to validate consistency. The strategy likely overfits to recent price action, making the results unreliable for institutional deployment. Expand the backtest to at least 100 trades across multiple market regimes to establish genuine statistical significance before considering live allocation.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03