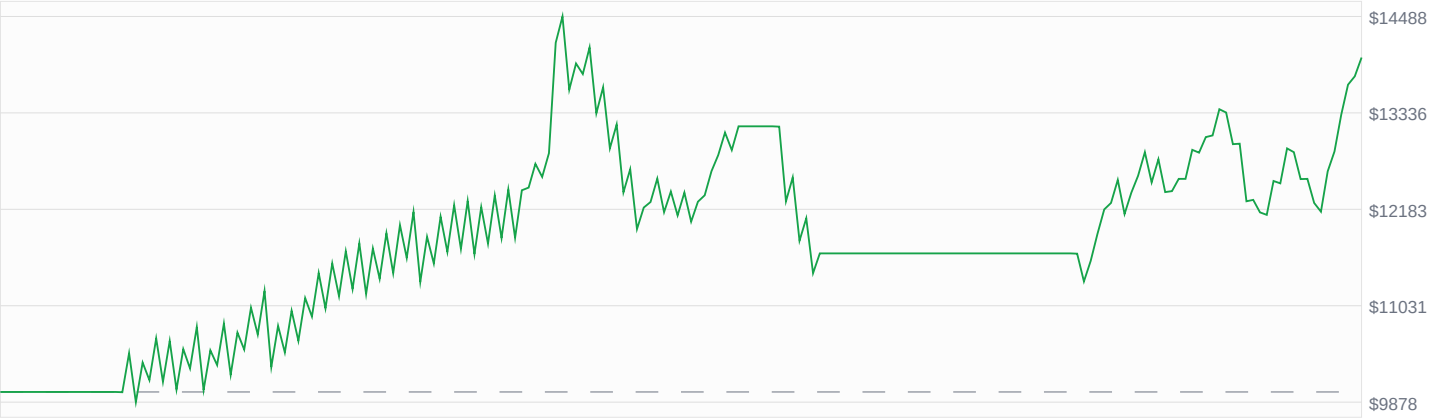




Backtest #33076 · LPG · EVO_GG1RSISNIP_v132

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v132 strategy on LPG delivered a +39.93% return with a 1.10 Sharpe, yet the 21.86% drawdown and only three trades severely limit statistical confidence. While the 66.7% win rate suggests efficacy, the small sample size makes the 1.10 Sharpe ratio fragile and likely unrepresentative of live market behavior. The strategy appears overly sensitive to specific price conditions that were favorable in this short simulation but may not persist. I will run a walk-forward analysis on extended historical data to validate if these performance metrics are robust before deployment.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51