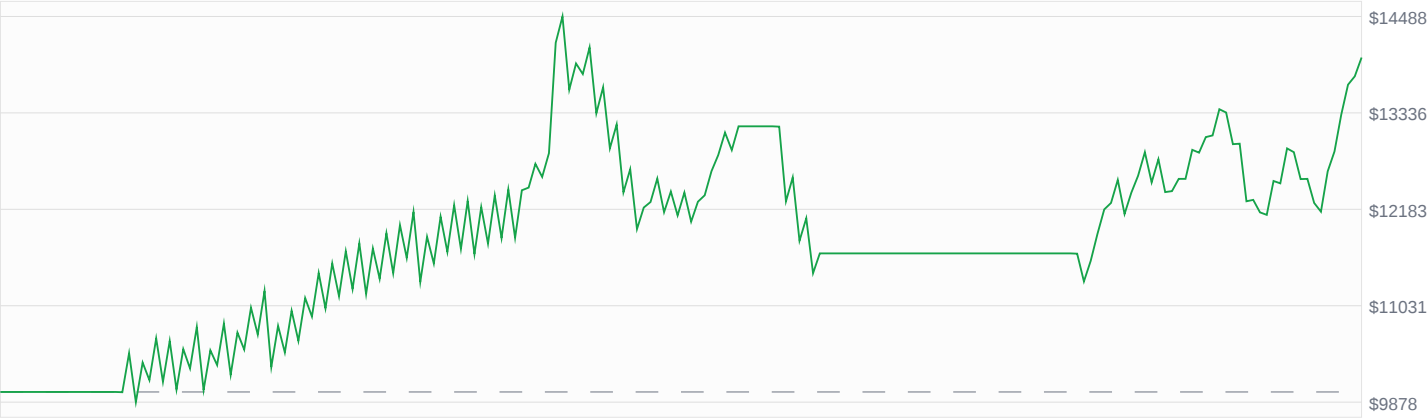




Backtest #34548 · LPG · EVO_GG1RSISNIP_v1076

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_v1076 strategy on LPG delivered a robust +39.93% ROI with a healthy Sharpe ratio of 1.10, yet the statistical validity is severely compromised by only three executed trades. Although the 66.7% win rate and 21.86% maximum drawdown suggest controlled volatility, such a narrow sample size renders these metrics highly susceptible to outlier noise and lack predictive confidence. The strategy clearly struggled during a specific adverse price sequence, as evidenced by the significant drawdown relative to the short trade count. Consequently, we must expand the backtest horizon or adjust entry filters to validate performance across a more representative market regime before deploying live capital.

ADDITIONAL METRICS

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