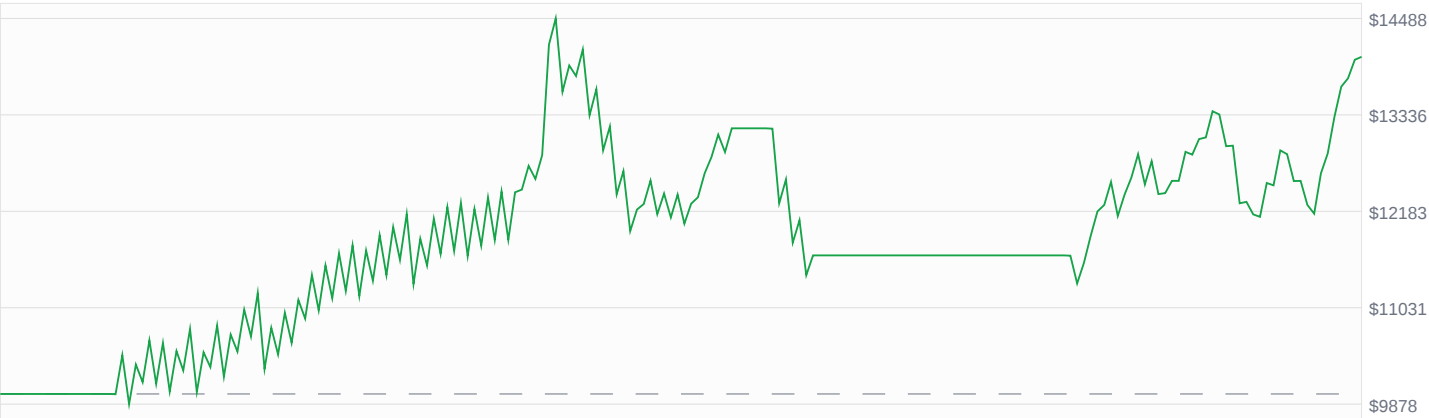




Backtest #35330 · LPG · EVO_GG1RSISNIP_v1350

ROI	Sharpe	Win Rate	Max Drawdown
+40.26%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1350 strategy on LPG demonstrates a 40.26% ROI with a Sharpe ratio of 1.10, driven by a 66.7% win rate. However, the extreme scarcity of data, with only three executed trades, severely limits statistical confidence and renders the observed 21.86% maximum drawdown highly volatile and unreliable. While the risk-adjusted returns appear robust, this sample size is insufficient to confirm strategy stability or true alpha generation. Consequently, the next step must be a robust out-of-sample backtest over a longer historical window to validate performance consistency before any live deployment.

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95