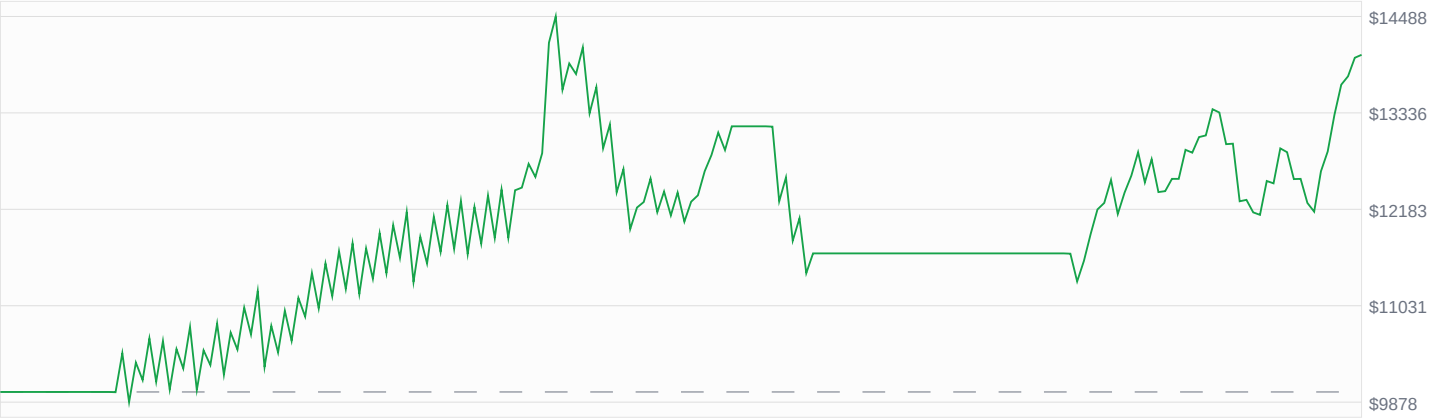




Backtest #35332 · LPG · EVO_GG1RSISNIP_v1351

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_v1351 strategy on LPG delivered a +40.26% ROI with a 1.10 Sharpe ratio, driven by a high 66.7% win rate despite a significant 21.86% maximum drawdown. However, the statistical confidence in these results is critically low due to only three total trades, which renders the performance metrics highly sensitive to outlier events rather than robust trend exploitation. The limited sample size makes the strategy's risk profile and consistency unreliable for institutional deployment without further validation. Consequently, the immediate next step is to expand the backtesting window or optimize entry conditions to generate at least fifty trades before considering live capital allocation. This approach ensures the strategy can

ADDITIONAL METRICS

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