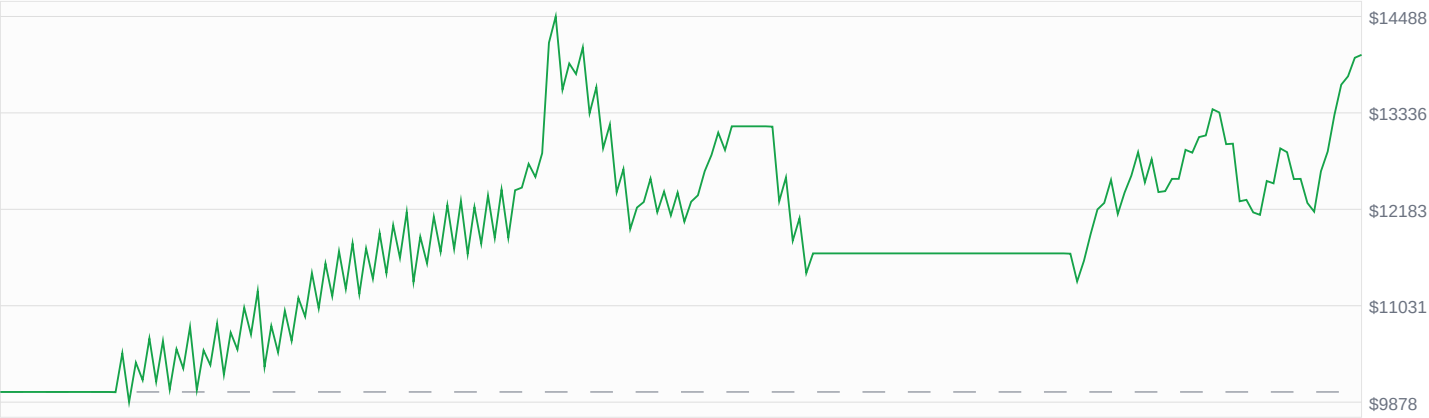




Backtest #35333 · LPG · EVO_GG1RSISNIP_v1353

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_v1353 strategy on LPG delivered a 40.26% return with a 66.7% win rate, yet the sample size of only three trades renders the 1.10 Sharpe ratio statistically insignificant. While the positive ROI suggests potential alpha, the 21.86% maximum drawdown indicates substantial volatility risk that is poorly captured by such a small dataset. We must treat these results as exploratory rather than confirmatory evidence of edge, acknowledging that a single outlier could drive the entire performance. Consequently, the immediate next step is to expand the backtest window to include different market regimes and increase trade frequency to validate robustness.

ADDITIONAL METRICS

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