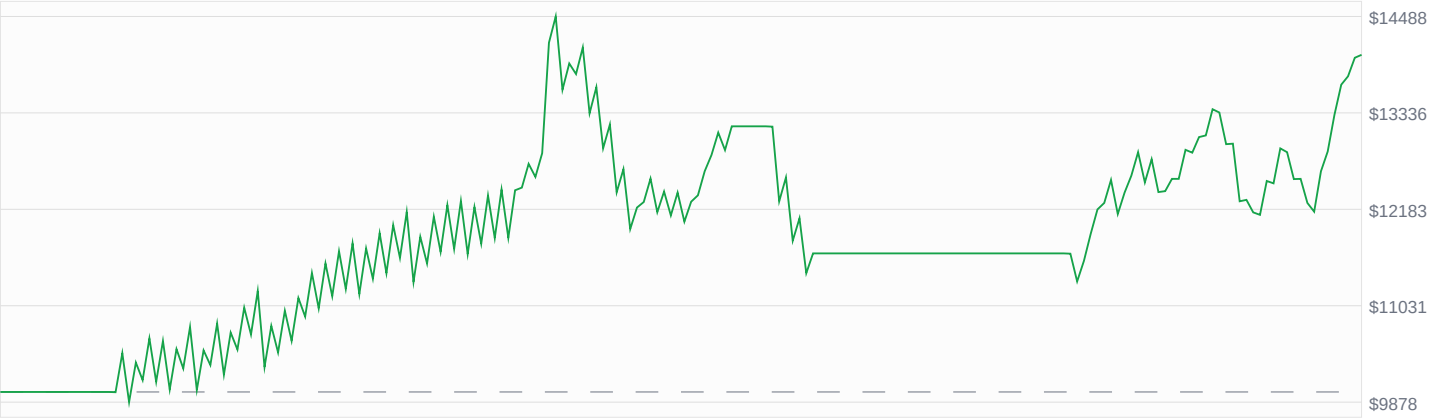




Backtest #35351 · LPG · EVO_GG1RSISNIP_v1357

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_v1357 strategy on LPG delivered a strong +40.26% ROI, yet the statistical validity is critically compromised by only 3 total trades. A win rate of 66.7% and a Sharpe ratio of 1.10 appear promising, but the maximum drawdown of 21.86% reveals significant volatility exposure that lacks sufficient historical context. With such a small sample size, these metrics are highly susceptible to noise and do not provide reliable confidence for live deployment. We must immediately expand the backtesting window to capture more market regimes before executing any capital allocation.

ADDITIONAL METRICS

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