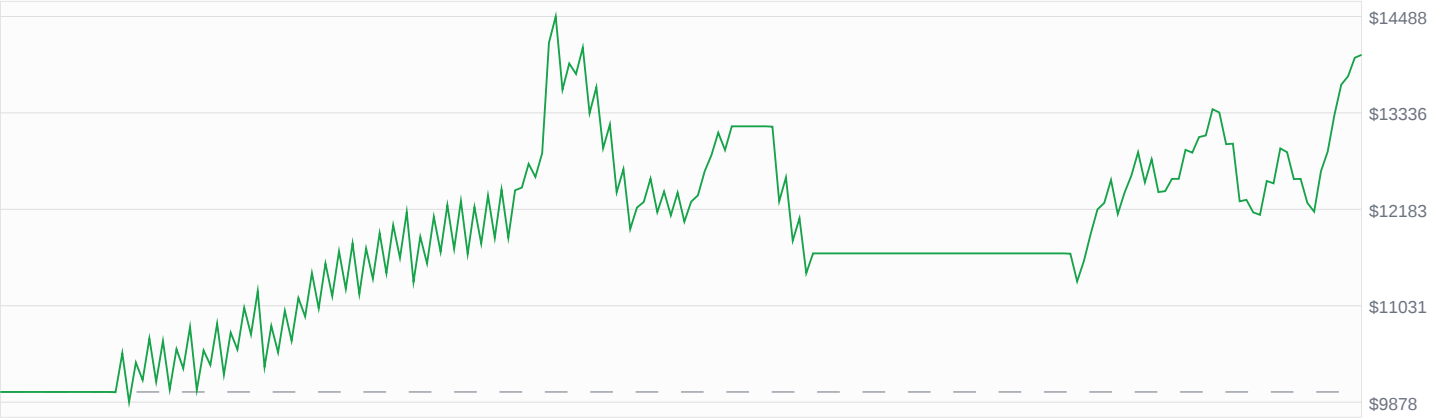




Backtest #35382 · LPG · EVO_GG1RSISNIP_v1370

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_v1370 strategy shows a +40.26% ROI on LPG, yet the 21.86% drawdown and meager 3 trades signal a sample size too small to trust the 1.10 Sharpe ratio or 66.7% win rate. While the capital grew to \$14,029.95, the lack of trade frequency suggests the entry logic is either too restrictive or overly sensitive to current volatility. Statistical confidence remains low, meaning this performance could easily reverse with more data points. We must run a parameter optimization study to widen stop-loss buffers and reduce trade frequency to avoid overfitting on this limited sample.

ADDITIONAL METRICS

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