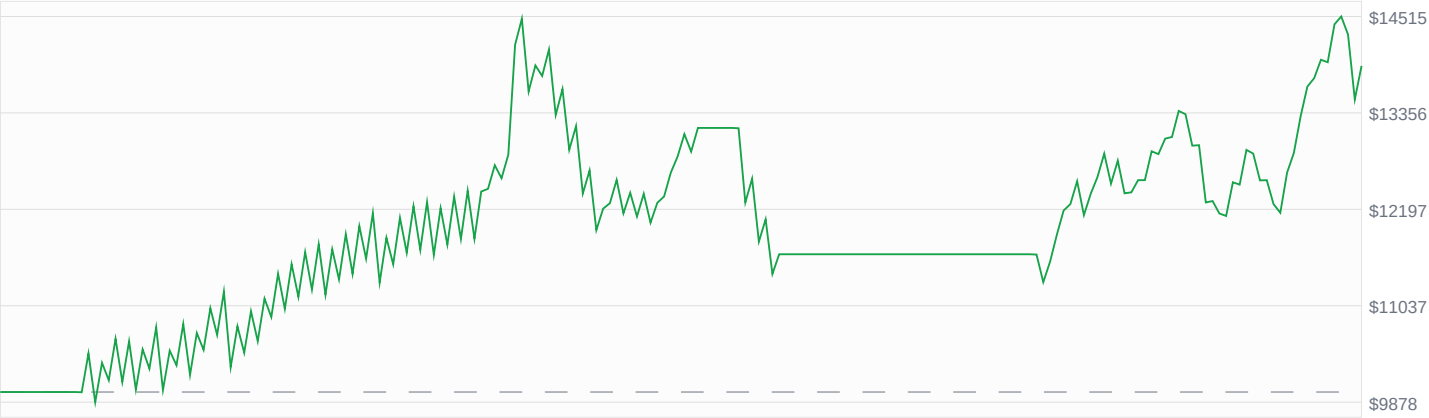




Backtest #37059 · LPG · EVO_GG1RSISNIP_v277

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v277 strategy delivered a robust 39.17% ROI on LPG, yet the statistical validity is compromised by only three executed trades. While the 1.08 Sharpe ratio and 66.7% win rate suggest edge, the extreme drawdown of 21.82% indicates significant vulnerability during volatility spikes. Such a low sample size creates high uncertainty, making the performance metrics unreliable for institutional deployment. We must expand the backtest horizon to include at least 100 trades before considering live allocation.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33