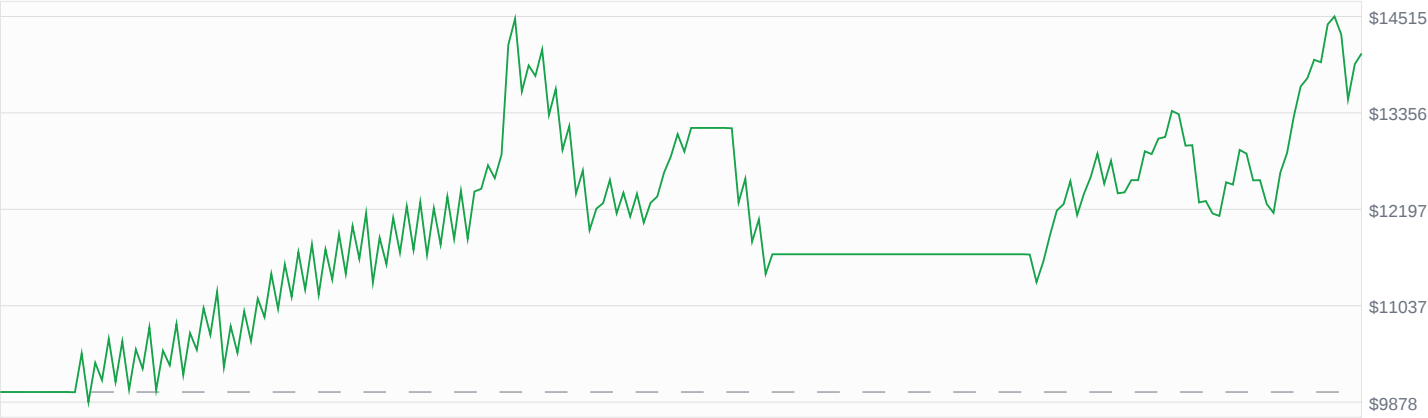




Backtest #37489 · LPG · EVO_GG1RSISNIP_v126

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v126 strategy on LPG delivered a +40.67% ROI with a 1.10 Sharpe ratio, driven by a 66.7% win rate across only three trades. However, the statistical significance is negligible given the tiny sample size, while the 21.82% maximum drawdown exposes substantial vulnerability to liquidation risk. This performance suggests a high-risk alpha that requires validation before any live deployment. The immediate priority is expanding the backtest window to accumulate sufficient trade data for robust performance evaluation. No further action is warranted until the strategy demonstrates consistency over a larger dataset.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87