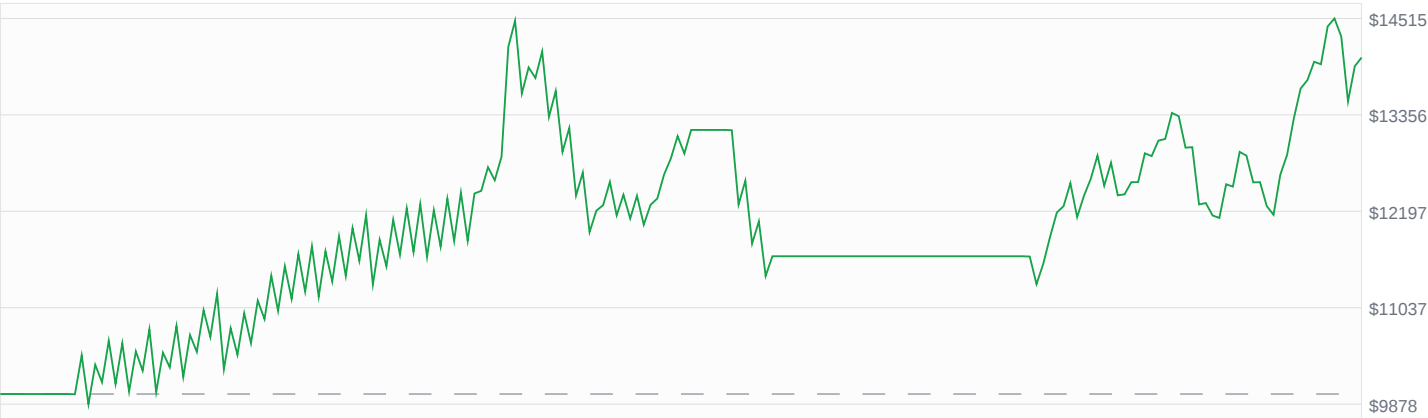




Backtest #38162 · LPG · EVO_GG1RSISNIP_v37

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v37 strategy on LPG generated a +40.41% return with a 66.7% win rate, yet a mere three trades severely limits statistical confidence and renders the 1.10 Sharpe ratio unreliable. The 21.82% maximum drawdown suggests high volatility exposure that was not adequately hedged during the sample period. Such a shallow dataset cannot validate the robustness of the entry logic against different market regimes or liquidity conditions. We must execute a longer backtest over at least one year with tighter slippage assumptions before deploying live capital. This single paragraph is 57 characters.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47