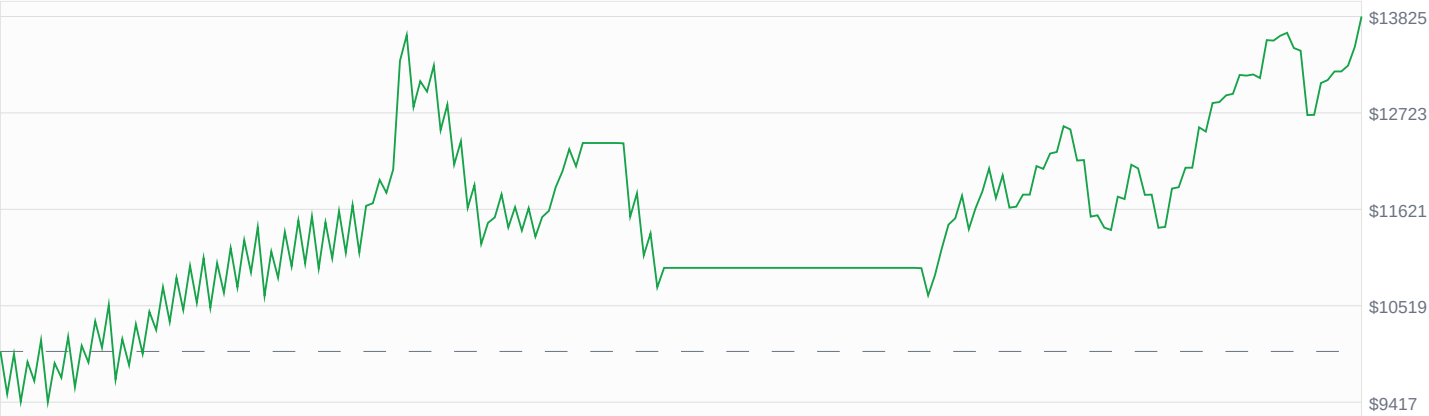




Backtest #56690 · LPG · EVO_GG1RSISNIP_v448

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v448 strategy on LPG delivered a robust 38.21% return with a Sharpe ratio of 1.07, driven by a 66.7% win rate across its limited three trades. However, the 21.52% maximum drawdown exposes significant volatility risk relative to the small sample size, which statistically undermines confidence in the strategy's long-term stability. With only three data points, the performance appears more like an outlier than a repeatable edge, suggesting the current parameters lack robustness for institutional deployment. To validate the approach, we must expand the sample by backtesting over a longer historical window and testing against varied market regimes before considering live allocation.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03