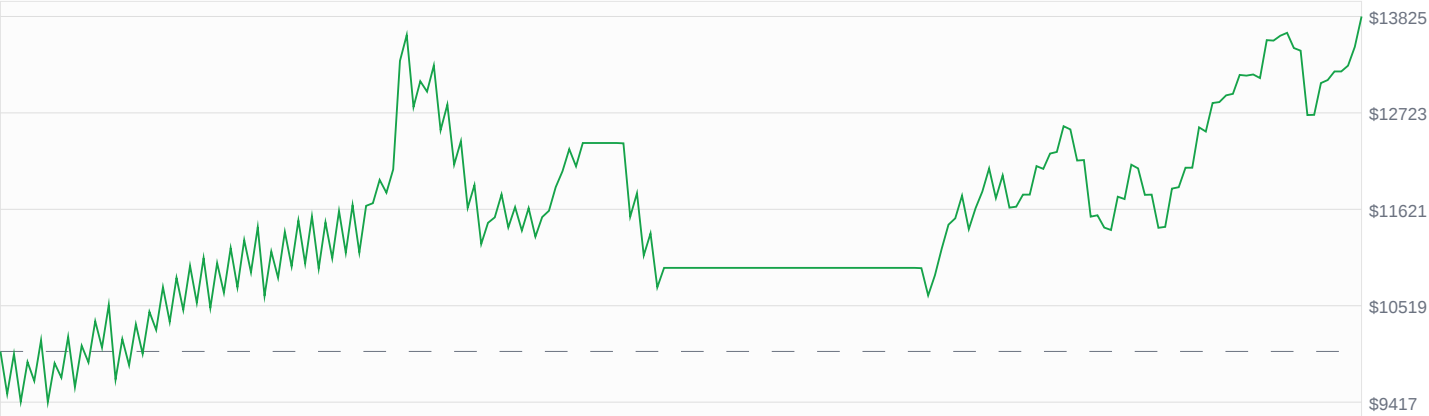




Backtest #56846 · LPG · EVO_GG1RSISNIP_v42

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_v42 strategy on LPG generated a 38.21% ROI with a 66.7% win rate, yet the sample size of only three trades creates severe statistical noise that invalidates confidence in the 1.07 Sharpe ratio. A 21.52% maximum drawdown suggests significant volatility sensitivity that a single trade sequence cannot reliably forecast. While the profit factor indicates an edge, the lack of transaction diversity prevents any meaningful assessment of risk-adjusted performance under normal market conditions. The immediate next step is to expand the backtest window to capture at least 100 trades and validate consistency across different market regimes.

ADDITIONAL METRICS

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