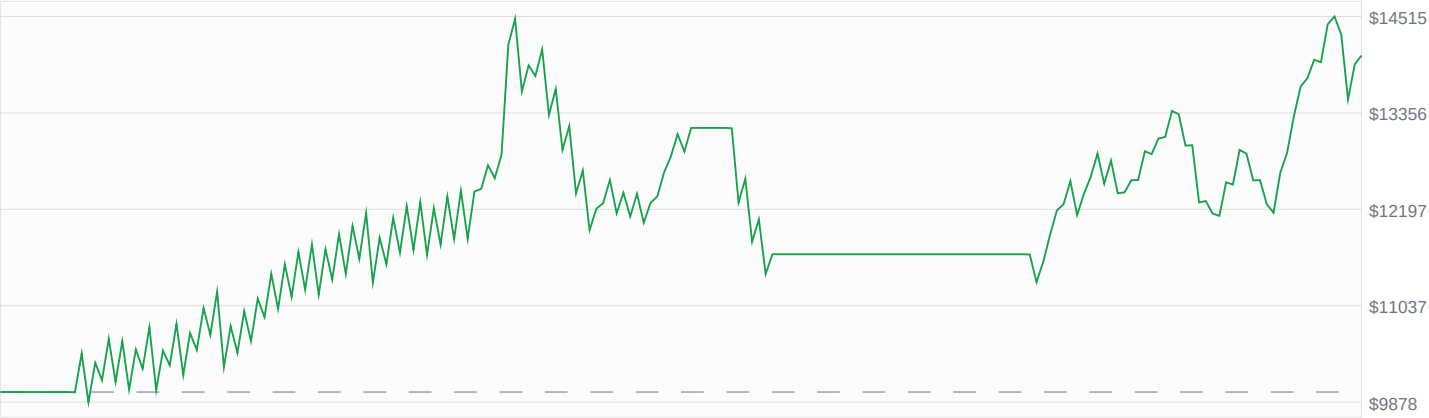




Backtest #39677 · LPG · EVO_GG1RSISNIP_v1263

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_v1263 strategy on LPG delivered a 40.41% return with a Sharpe ratio of 1.10, yet its statistical validity is severely compromised by only three total trades. A maximum drawdown of 21.82% indicates significant volatility exposure that the small sample size cannot adequately measure or mitigate. The 66.7% win rate is likely a statistical artifact rather than a robust trading edge given the limited data points. Before deploying capital, you must expand the test window to validate consistency across different market regimes and confirm risk parameters. This initial result requires further scrutiny to ensure the strategy performs reliably beyond this narrow performance window.

ADDITIONAL METRICS

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