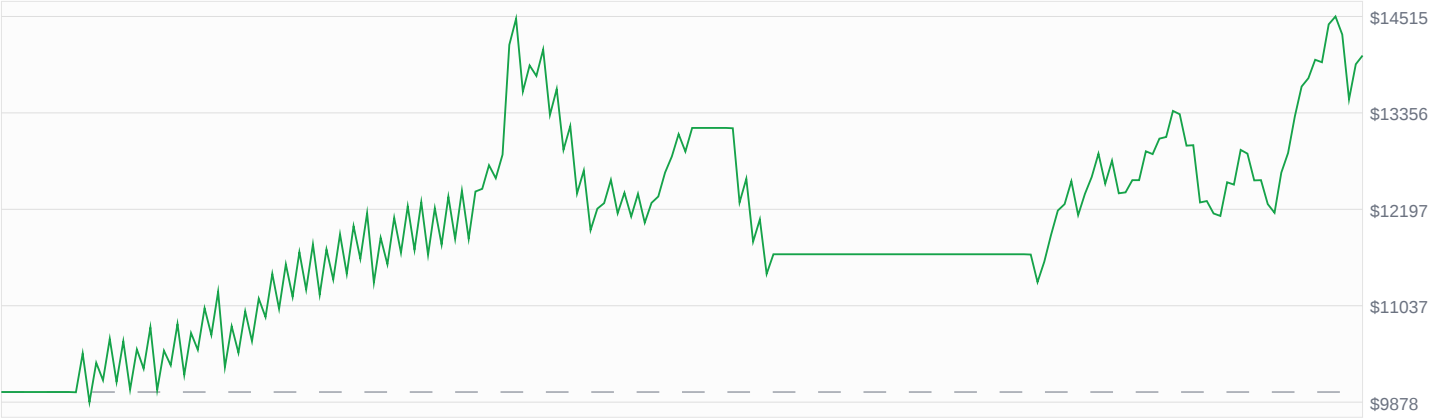




Backtest #39682 · LPG · EVO_GG1RSISNIP_v1267

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_v1267 strategy on LPG delivered a 40.41% ROI with a 1.10 Sharpe ratio, yet its 66.7% win rate lacks statistical confidence due to only three trades. The 21.82% maximum drawdown highlights significant volatility risk that the small sample size fails to contextualize properly. Relying on such limited data creates a false sense of stability, making the observed returns potentially unrepresentative of live performance. Before deployment, we must increase the historical simulation window or test multiple market regimes to validate these figures.

ADDITIONAL METRICS

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