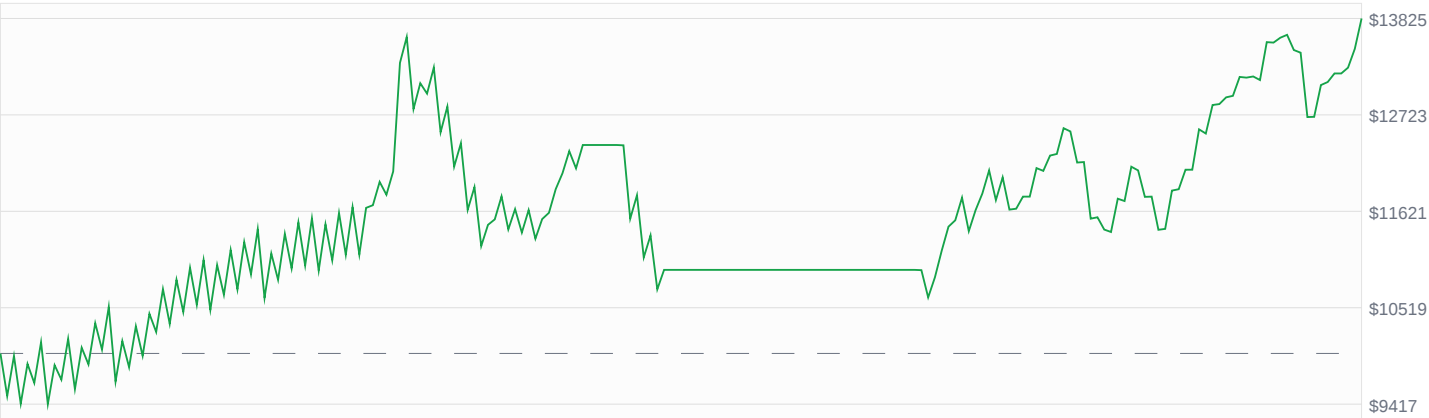




Backtest #56667 · LPG · EVO_GG1RSISNIP_v287

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_v287 strategy on LPG generated a +38.21% ROI with a 66.7% win rate, yet the 3-trade sample size creates severe statistical uncertainty regarding the reported Sharpe ratio of 1.07. A 21.52% maximum drawdown indicates significant vulnerability to volatility, suggesting the strategy lacks robustness during adverse market conditions. The results appear driven by a few outlier gains rather than consistent execution, making the performance metrics unreliable for institutional deployment. We must expand the backtest window or reduce position sizing to validate whether the positive returns persist 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