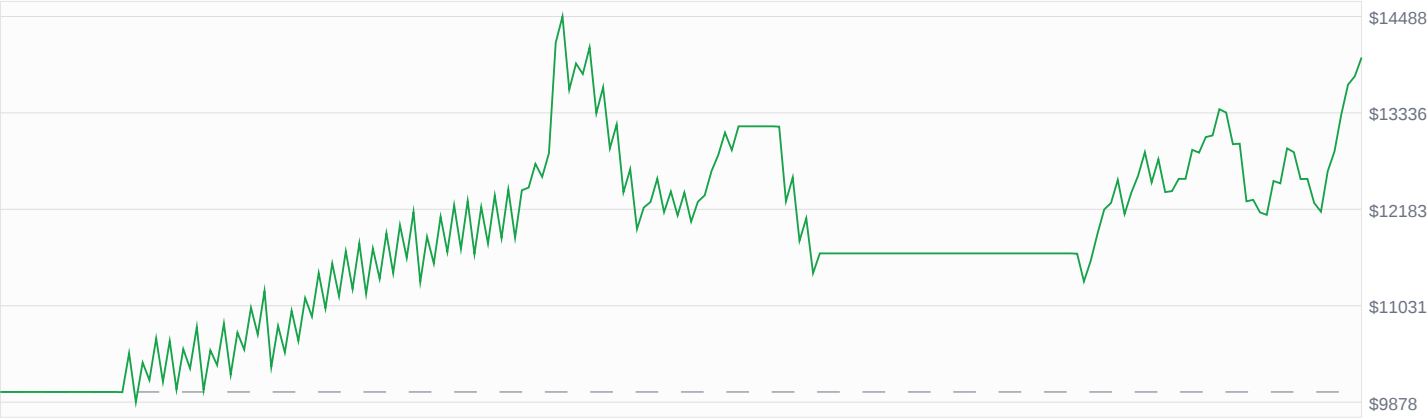




Backtest #34384 · LPG · EVO_GG1RSISNIP_v992

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v992 strategy on LPG shows strong alpha generation with a +39.93% ROI and a 66.7% win rate, yet the 21.86% maximum drawdown and low Sharpe ratio of 1.10 reveal significant instability. The statistical confidence is critically low due to only 3 trades executed, meaning this performance is likely a result of survivorship bias or an outlier event rather than a robust strategy. While profitability is evident, the high drawdown indicates poor risk-adjusted returns that could lead to substantial capital erosion during adverse market conditions. A concrete next step is to run a walk-forward analysis or expand the backtest on a longer historical dataset to validate if this signal logic holds across different market regimes.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51