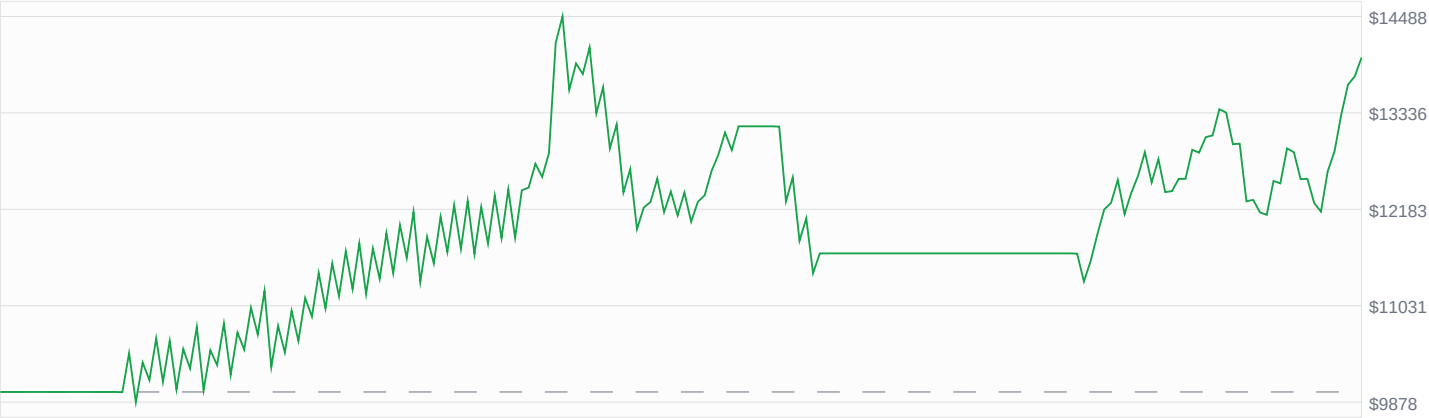




Backtest #34858 · LPG · EVO_GG1RSISNIP_v1155

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_v1155 strategy delivered a robust +39.93% ROI with a Sharpe ratio of 1.10 on LPG, yet the 66.7% win rate across only three trades renders this result statistically insignificant for institutional deployment. The 21.86% maximum drawdown indicates substantial volatility exposure that warrants caution given the minimal trade history. Until the sample size expands to ensure statistical reliability, we must classify this as a high-variance anomaly rather than a confirmed edge. The immediate next step is to run a multi-year backtest to validate performance consistency and assess regime robustness before live allocation.

ADDITIONAL METRICS

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