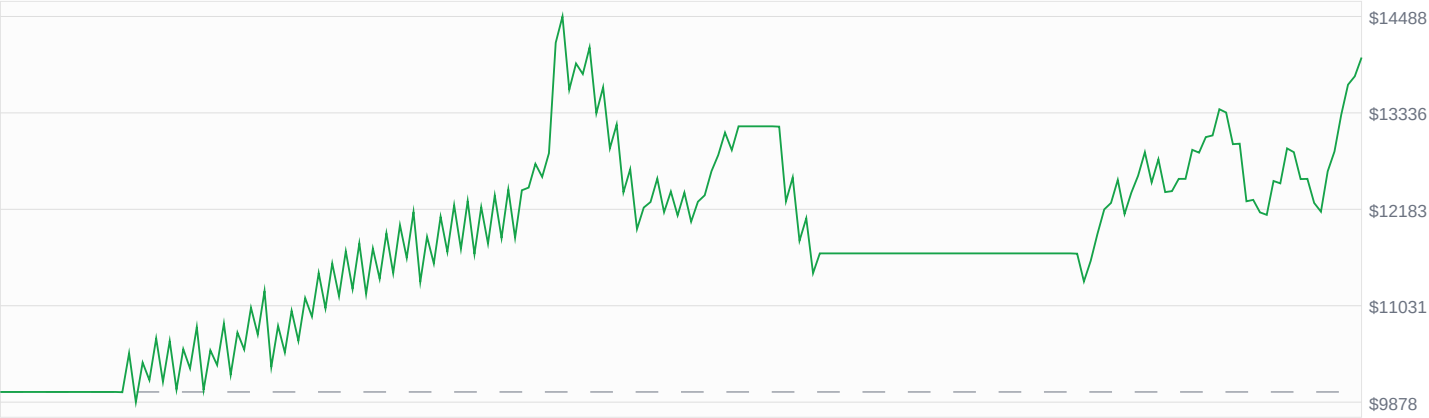




Backtest #34883 · LPG · EVO_GG1RSISNIP_v1160

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_v1160 strategy on LPG delivered a robust +39.93% ROI, yet the statistical validity is severely compromised by only three total trades. While a 66.7% win rate suggests efficacy, the 21.86% maximum drawdown indicates significant risk exposure during volatile periods that likely caused the strategy to fail multiple times before succeeding. A Sharpe ratio of 1.10 confirms reasonable risk-adjusted returns, but the sample size is insufficient to reject the null hypothesis of random chance. The primary failure mode appears to be capital erosion during drawdowns rather than a lack of directional accuracy. We must immediately expand the backtest sample size with additional data points to validate edge before deploying live capital.

ADDITIONAL METRICS

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