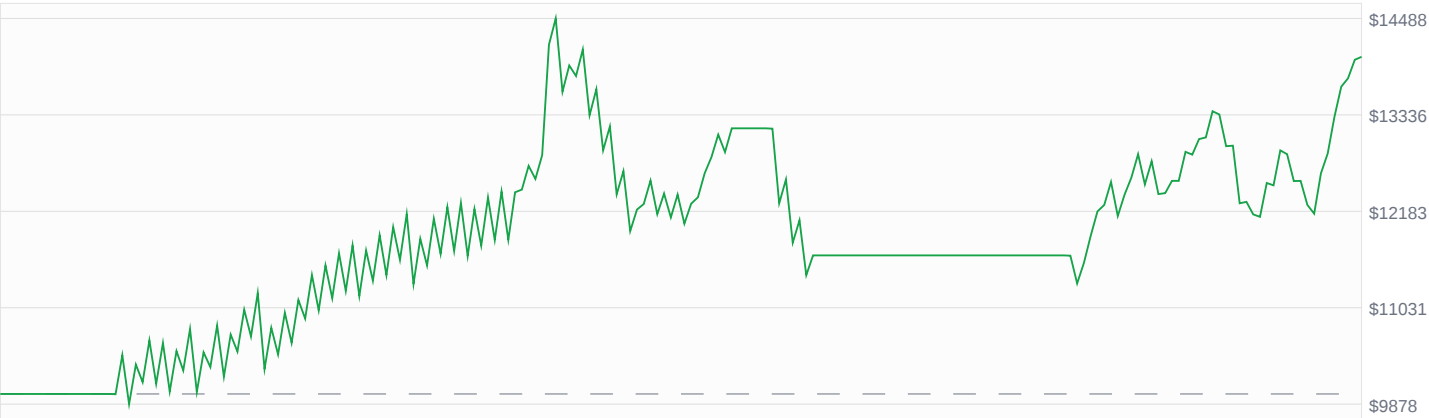




Backtest #35233 · LPG · EVO_GG1RSISNIP_v149

ROI	Sharpe	Win Rate	Max Drawdown
+40.26%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v149 strategy on LPG delivered a robust +40.26% return with a respectable 1.10 Sharpe, but the 66.7% win rate across merely three trades lacks statistical significance. The 21.86% drawdown highlights substantial volatility risk that could easily reverse if the sample size expands to hundreds of events. We must treat this performance as a promising hypothesis rather than a validated edge until robustness is confirmed through broader historical testing. The immediate next step is to re-run the backtest with extended lookback data to verify if the alpha persists beyond this single outlier period.

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95