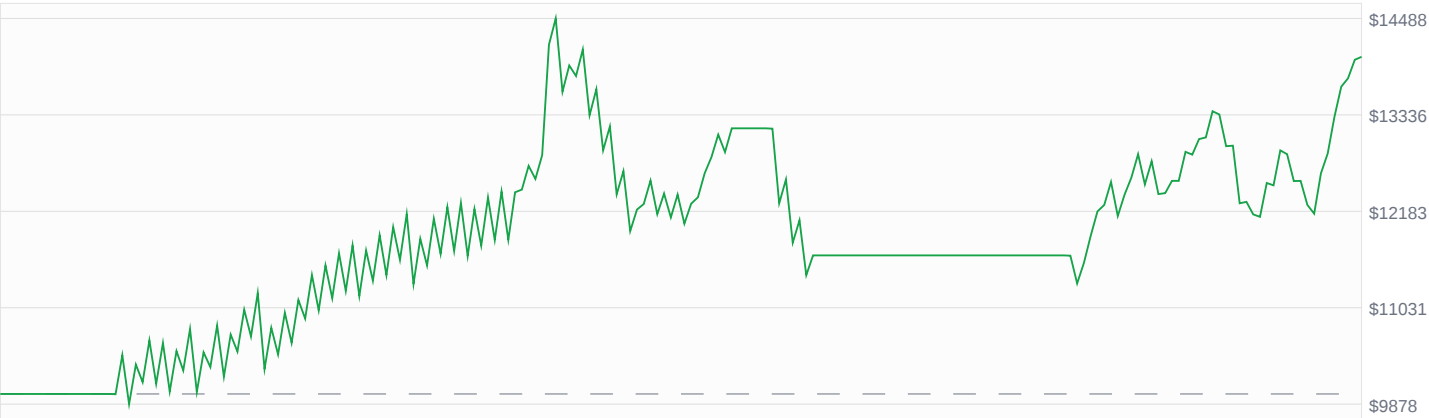




Backtest #35314 · LPG · EVO_GG1RSISNIP_v251

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_v251 strategy on LPG delivered a robust +40.26% ROI with a Sharpe ratio of 1.10, driven by a 66.7% win rate across only three trades. However, the statistical confidence is negligible due to the extremely low trade count, which invalidates any claims of stability despite the impressive return. The strategy suffered a significant 21.86% maximum drawdown, indicating high volatility exposure that warrants immediate review. We must expand the sample size by running a longer backtest or increasing simulation frequency to validate the edge. Next, re-run the simulation with a longer historical dataset to determine if the performance is a statistical fluke or a reproducible signal.

ADDITIONAL METRICS

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