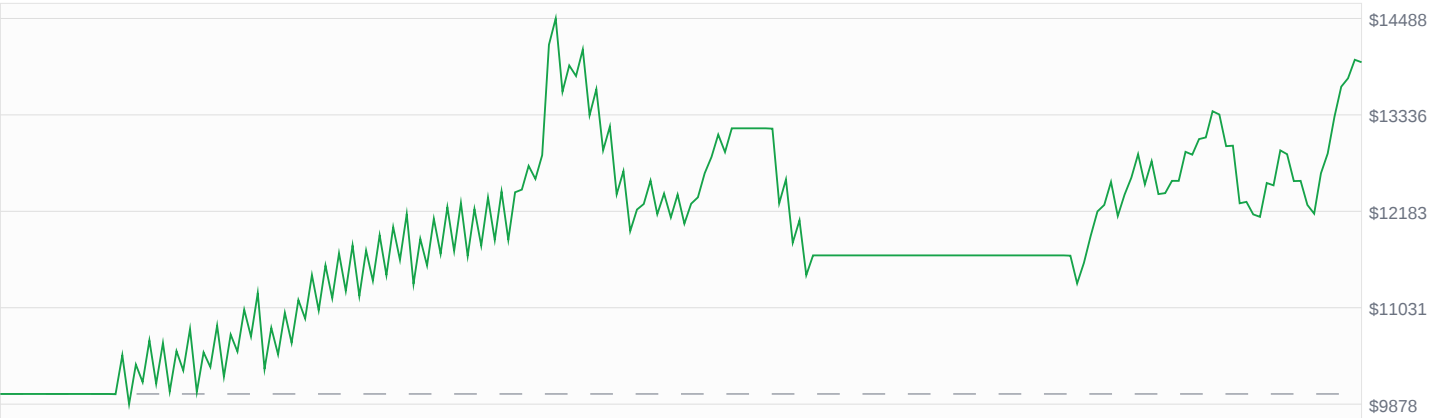




Backtest #35536 · LPG · EVO_GG1RSISNIP_v414

ROI	Sharpe	Win Rate	Max Drawdown
+39.61%	1.09	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v414 backtest on LPG shows a robust +39.61% return, yet statistical significance is negligible with only three trades executed. While the 66.7% win rate and 1.09 Sharpe ratio suggest a viable edge, the 21.86% maximum drawdown indicates high volatility risk that standard metrics may understate due to the limited sample size. We must treat these results as exploratory rather than confirmatory, as the lack of trade volume prevents robust estimation of failure modes or regime shifts. The next logical step is to re-run the simulation on a rolling window basis to expand the dataset and validate consistency across different market regimes before considering live deployment.

ADDITIONAL METRICS

CAGR	39.61%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13965.06