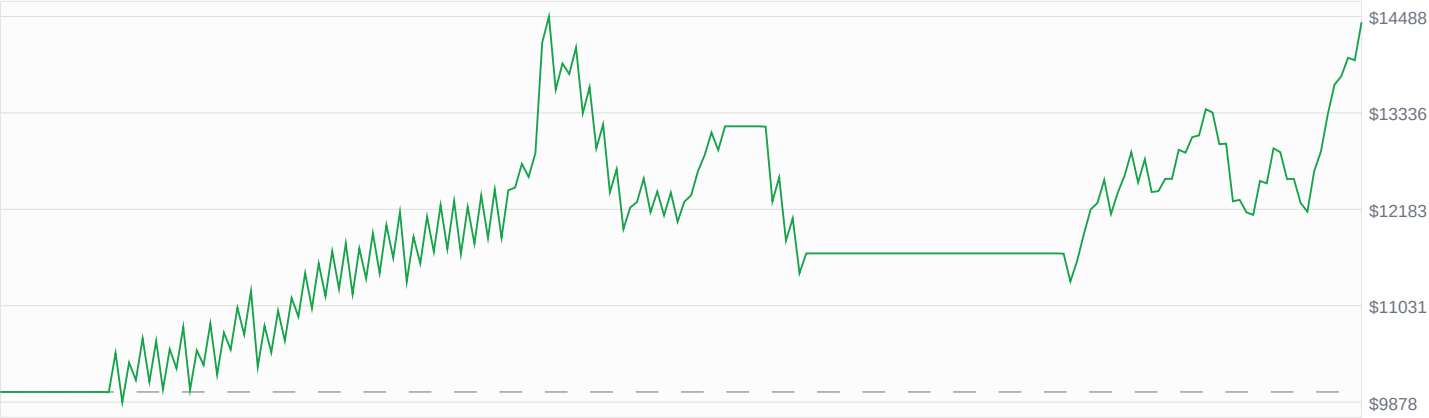




Backtest #35548 · LPG · EVO_GG1RSISNIP_v299

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v299 strategy on LPG generated a 44.16% ROI with a 1.17 Sharpe ratio, driven by a 66.7% win rate across only three trades. While the limited sample size prevents statistical certainty regarding the 21.86% maximum drawdown, the performance suggests a high-risk, low-frequency approach. The scarcity of data points necessitates caution in interpreting the profitability as a sustainable alpha rather than a statistical anomaly. We must expand the historical simulation window to validate the strategy's robustness against different market regimes.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73