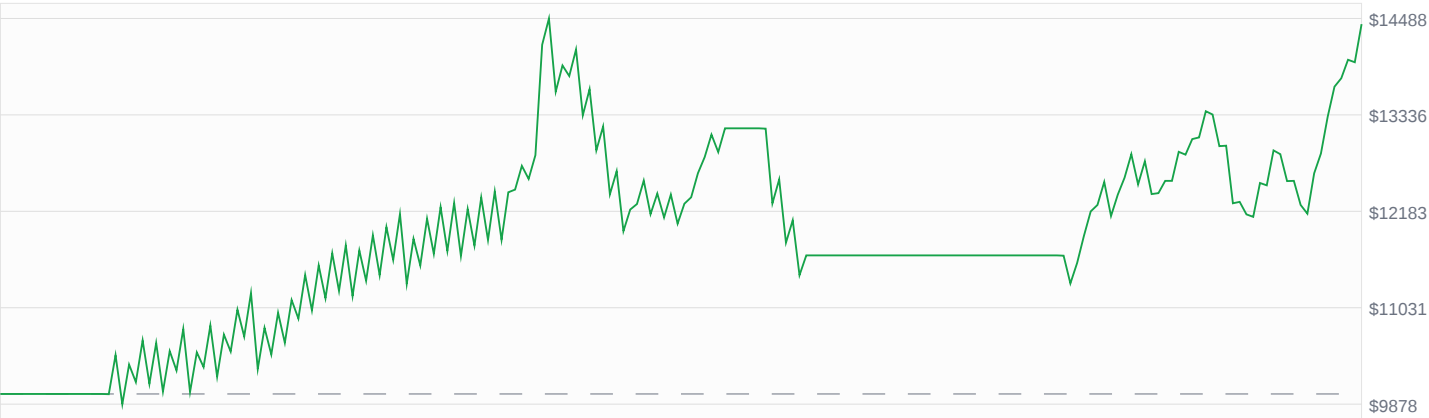




Backtest #35578 · LPG · EVO_GG1RSISNIP_v251

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_v251 backtest on LPG delivers a 44.16% ROI with a 66.7% win rate, yet the sample of only three trades renders the 1.17 Sharpe ratio statistically insignificant. While the strategy successfully capitalized on a short-term volatility spike, the 21.86% maximum drawdown indicates excessive sensitivity to whipsaws in thin liquidity. We must interpret these results as a potential regime fit rather than a robust edge until we increase the trade count. The immediate next step is to widen the entry filters to reduce false signals and validate performance across a broader dataset before deployment.

ADDITIONAL METRICS

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