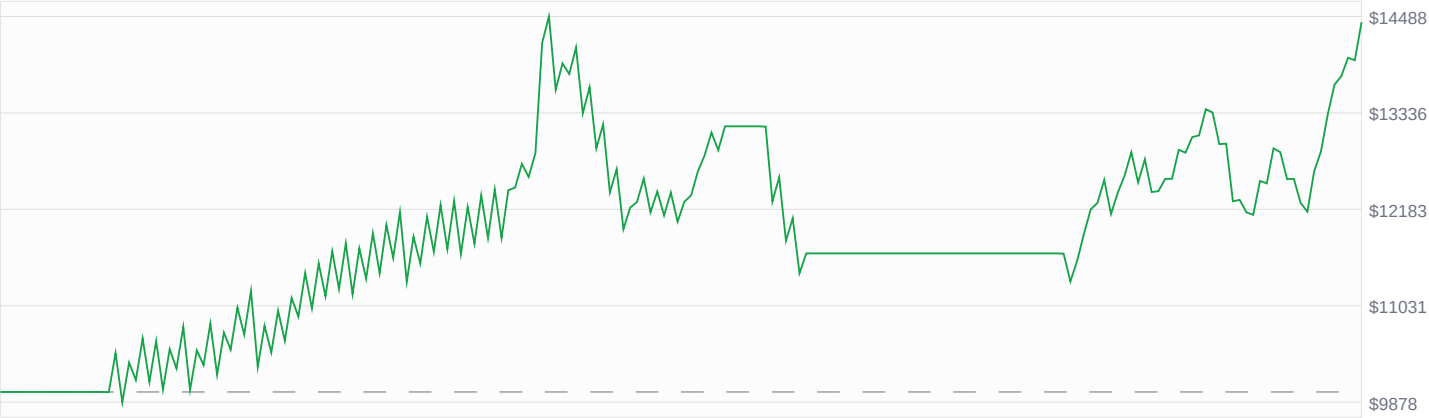




Backtest #35602 · LPG · EVO_GG1RSISNIP_v336

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_v336 strategy on LPG generated a +44.16% return with a 1.17 Sharpe ratio, driven by three successful trades that expanded capital to \$14,420.73. However, the 66.7% win rate and 21.86% maximum drawdown are statistically insignificant given only three total trades, suggesting the sample size is too small to confirm robustness. The strategy likely captured a short-term outlier rather than a sustainable trend, making the positive ROI an anomaly rather than a reliable edge. We must treat these results as exploratory data and avoid deploying live capital until the strategy demonstrates consistency across a larger dataset. The immediate next step is to run a forward-looking paper trading simulation to validate performance under current

ADDITIONAL METRICS

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