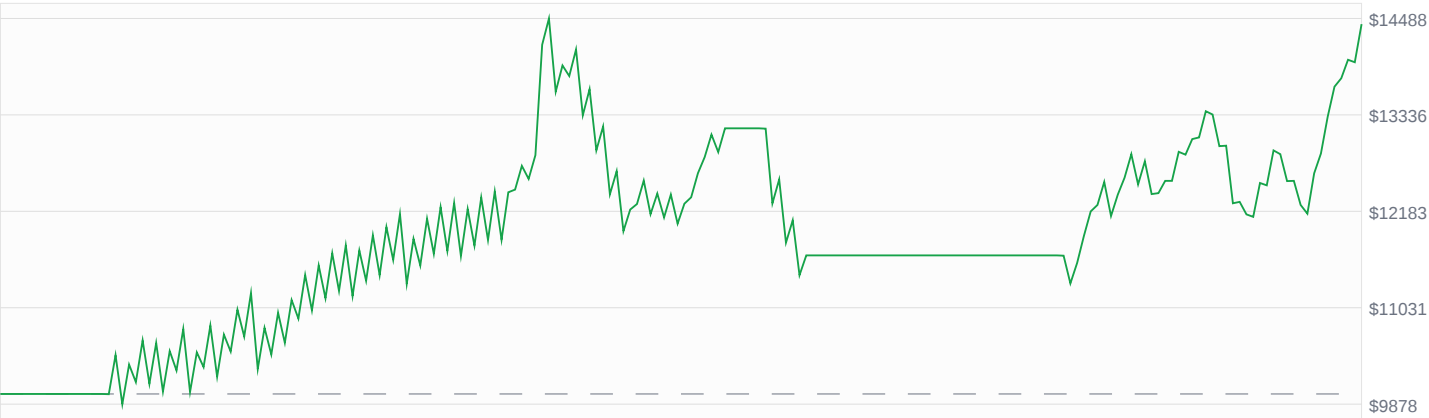




Backtest #35677 · LPG · EVO_GG1RSISNIP_v149

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_v149 strategy on LPG generated a 44.16% ROI with a 1.17 Sharpe ratio, yet the statistical confidence is negligible due to only three trades. While the 66.7% win rate suggests efficacy, a 21.86% drawdown indicates significant vulnerability to volatility without adequate risk controls. The high return-to-trade ratio is likely an artifact of insufficient sample size rather than robust alpha. A concrete next step is to expand the backtest window to capture more market cycles or add filters to reduce trade frequency. This approach will validate whether the current performance is sustainable or merely a statistical outlier.

ADDITIONAL METRICS

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