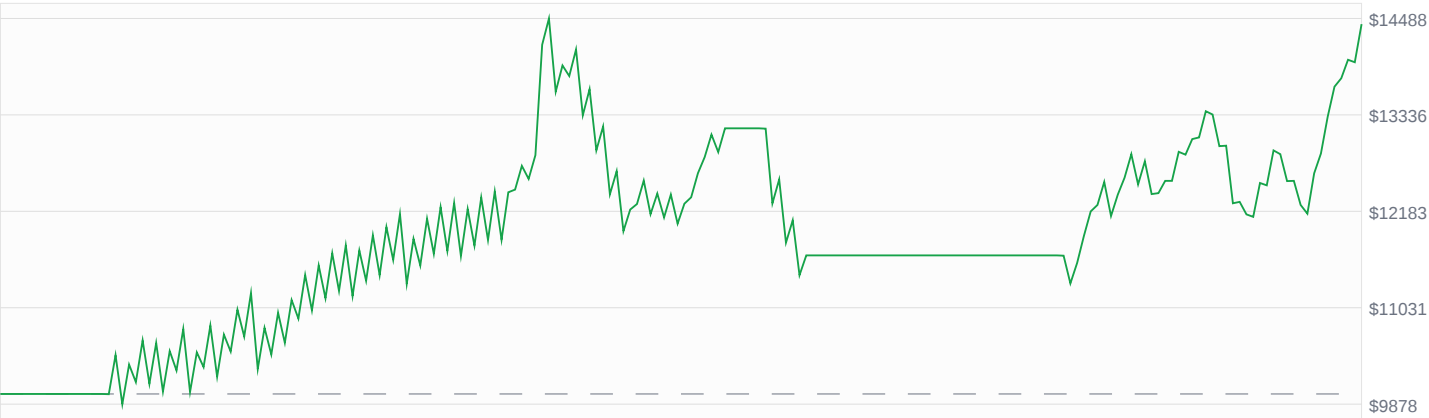




Backtest #36141 · LPG · EVO_GG1RSISNIP_v411

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_v411 strategy on LPG generated a 44.16% return, yet the sample size of only three trades renders the 66.7% win rate statistically insignificant. While the Sharpe ratio of 1.17 suggests reasonable efficiency, a 21.86% drawdown indicates high volatility that could threaten capital during live deployment. The performance is likely an outlier driven by specific market conditions rather than a robust alpha source. We must expand the backtest window to validate if this alpha persists outside the current sample.

ADDITIONAL METRICS

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