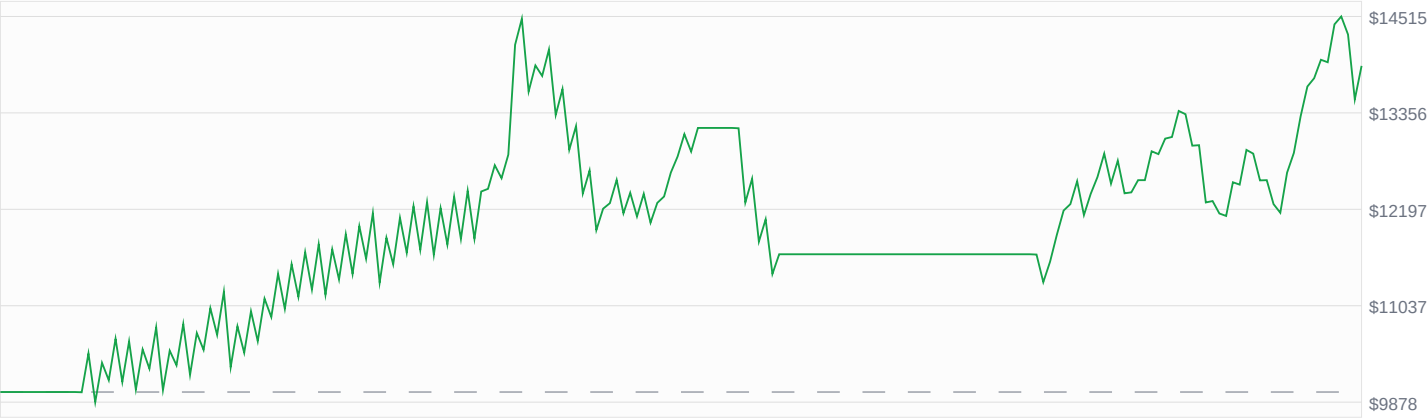




Backtest #37165 · LPG · EVO_GG1RSISNIP_v919

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v919 strategy on LPG delivered a +39.17% ROI with a 66.7% win rate, yet the extremely low trade count of three renders the 1.08 Sharpe ratio statistically insignificant. A maximum drawdown of 21.82% exposes substantial volatility risk that the current sample size cannot validate. The high return is likely a result of low-frequency outliers rather than a robust alpha signal. We must execute a longer backtest to gather sufficient data points and confirm if this performance persists under varied market regimes.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33