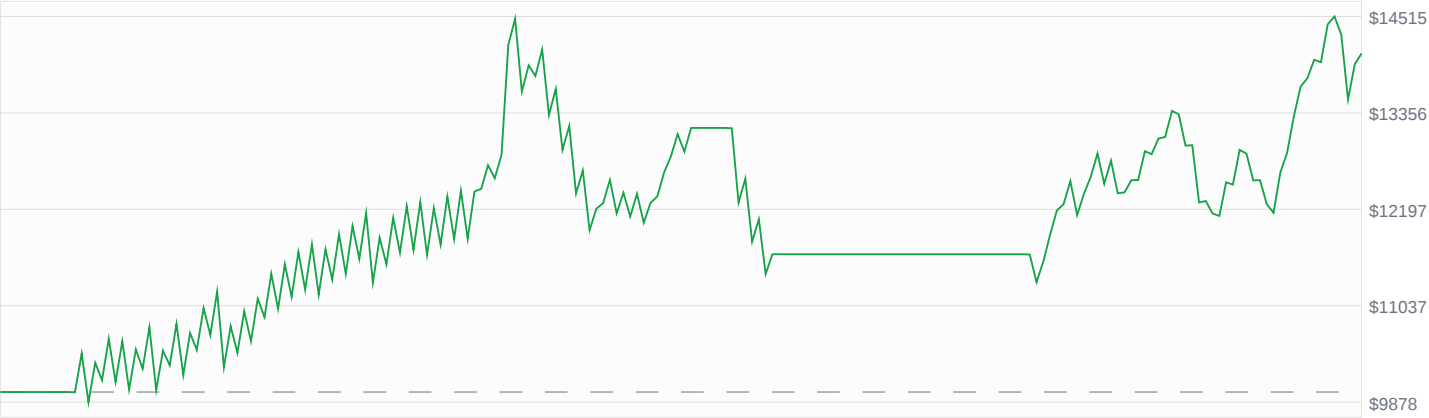




Backtest #37442 · LPG · EVO_GG1RSISNIP_v244

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v244 strategy on LPG shows a 40.67% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three total trades. A maximum drawdown of 21.82% paired with a Sharpe ratio of 1.10 indicates high volatility and insufficient risk-adjusted performance for institutional standards. The sample size fails to confirm whether the setup captures a genuine alpha or is merely a result of random noise. We must expand the backtest window or adjust parameters to generate a robust dataset before deploying live capital.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87