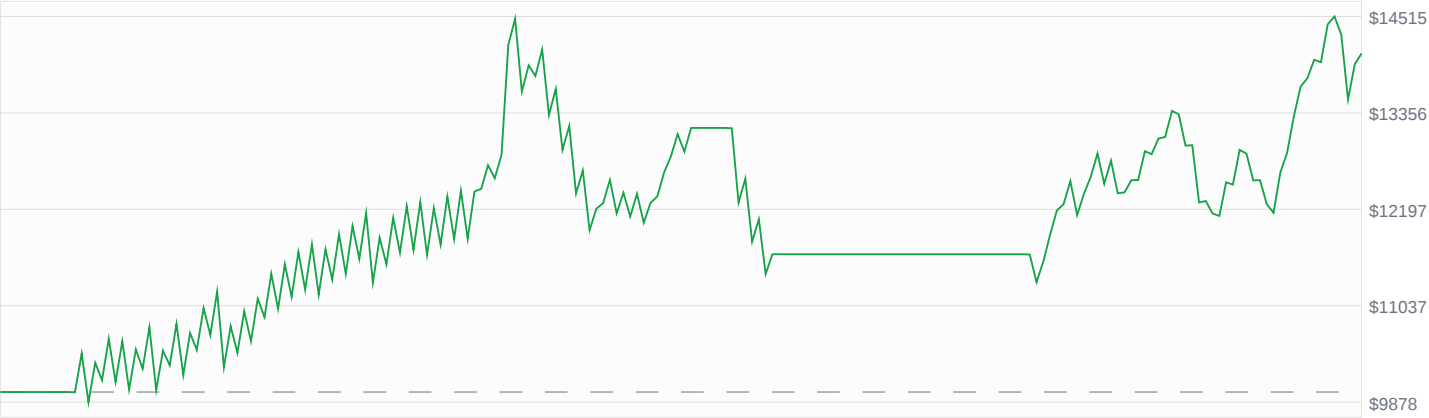




Backtest #37522 · LPG · EVO_GG1RSISNIP_v110

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_v110 strategy generated a +40.67% ROI on LPG with a 66.7% win rate, yet the sample of only three trades creates severe statistical noise that invalidates the 1.10 Sharpe ratio. The 21.82% maximum drawdown suggests high volatility exposure that is not yet diversified across market regimes. Without more historical data, the apparent alpha could easily be random luck rather than a robust edge. We must re-run the simulation with a longer lookback period to validate if this performance persists beyond a lucky few signals.

ADDITIONAL METRICS

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