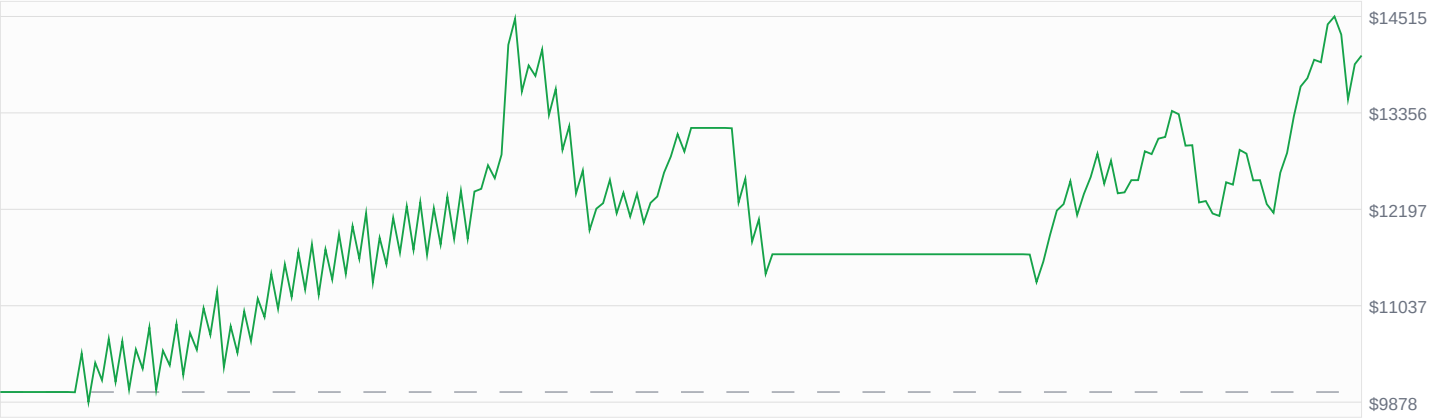




Backtest #37917 · LPG · EVO_GG1RSISNIP_v308

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v308 backtest on LPG generated a 40.41% ROI with a 1.10 Sharpe ratio, yet the 21.82% max drawdown exposes significant tail risk given the aggressive volatility. A 66.7% win rate across only three trades lacks statistical significance, making these results highly susceptible to random noise rather than robust alpha. While the strategy demonstrates potential for capturing asymmetric moves, the extremely low trade count prevents reliable estimation of transaction cost sensitivity or regime stability. We must expand the sample size by widening the date range or adjusting entry thresholds to validate consistency before deploying live capital.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47