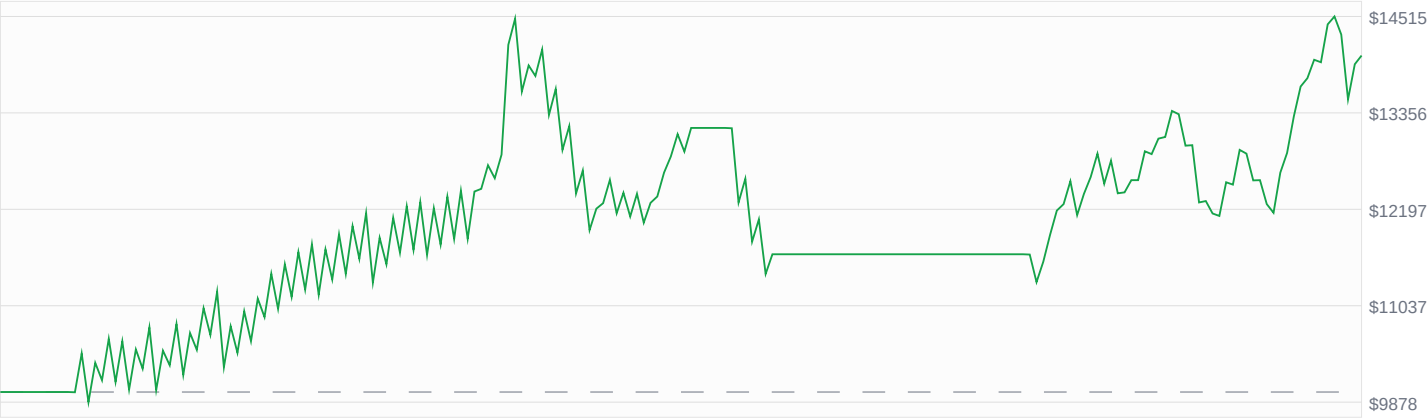




Backtest #38192 · LPG · EVO_GG1RSISNIP_v87

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_v87 strategy on LPG delivered a +40.41% ROI with a 66.7% win rate, yet the statistical validity is critically low given only three trades in the sample. While the Sharpe ratio of 1.10 suggests reasonable risk-adjusted returns, the 21.82% maximum drawdown indicates significant volatility exposure that the limited trade count fails to smooth out. This high variance means performance is likely driven by a few outlier positions rather than consistent alpha. We must expand the simulation horizon or increase trade frequency to confirm if this edge is robust enough for live deployment.

ADDITIONAL METRICS

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