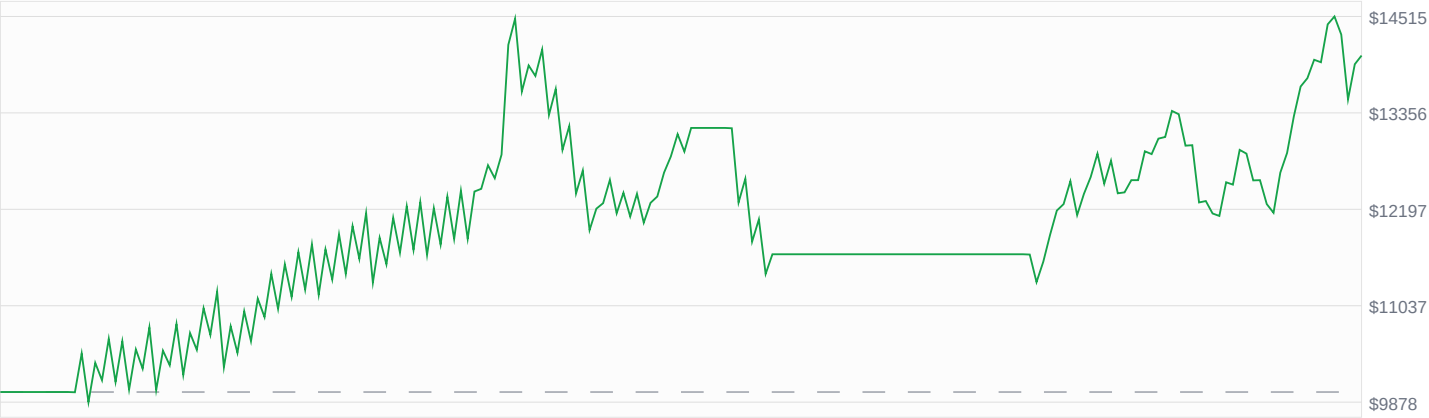




Backtest #39373 · LPG · EVO_GG1RSISNIP_v1187

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_v1187 strategy generated a +40.41% ROI on LPG with a 66.7% win rate, yet the statistical significance is negligible due to only three total trades. A 21.82% maximum drawdown combined with a Sharpe ratio of 1.10 suggests the gains are not robust enough to withstand live market variance. The strategy likely captured a short-term anomaly rather than a persistent trend, making the performance highly dependent on specific entry timing. Before deploying capital, you must increase the simulation period to gather sufficient data points for a reliable confidence interval. The immediate next step is to run an extended backtest covering multiple market regimes to validate if the alpha persists beyond this single outlier.

ADDITIONAL METRICS

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