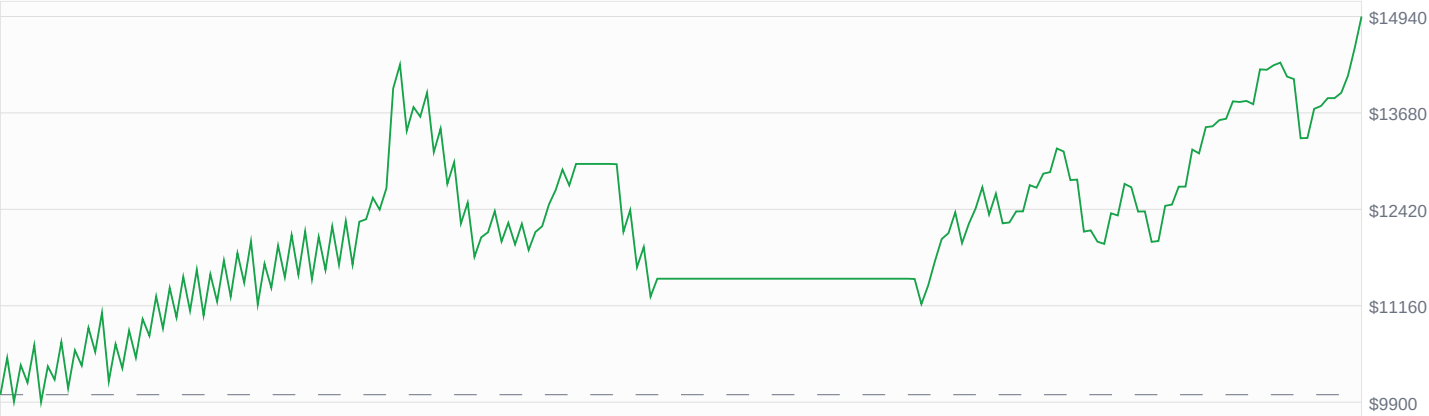




Backtest #56956 · LPG · EVO_GG1RSISNIP_v312

ROI	Sharpe	Win Rate	Max Drawdown
+49.35%	1.28	66.7%	-20.94%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v312 backtest on LPG delivered a 49.35% ROI with a 1.28 Sharpe ratio, yet the 66.7% win rate is statistically meaningless given only three total trades. The substantial 20.94% maximum drawdown highlights extreme volatility risk that a single outlier trade can easily skew. We lack the sample size to confirm whether the strategy captures genuine alpha or simply exploits random noise. Immediate action requires expanding the test window and increasing trade frequency to validate the edge with statistical significance.

ADDITIONAL METRICS

CAGR	49.35%
Sortino Ratio	1.05
Turnover	7.40x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14939.90