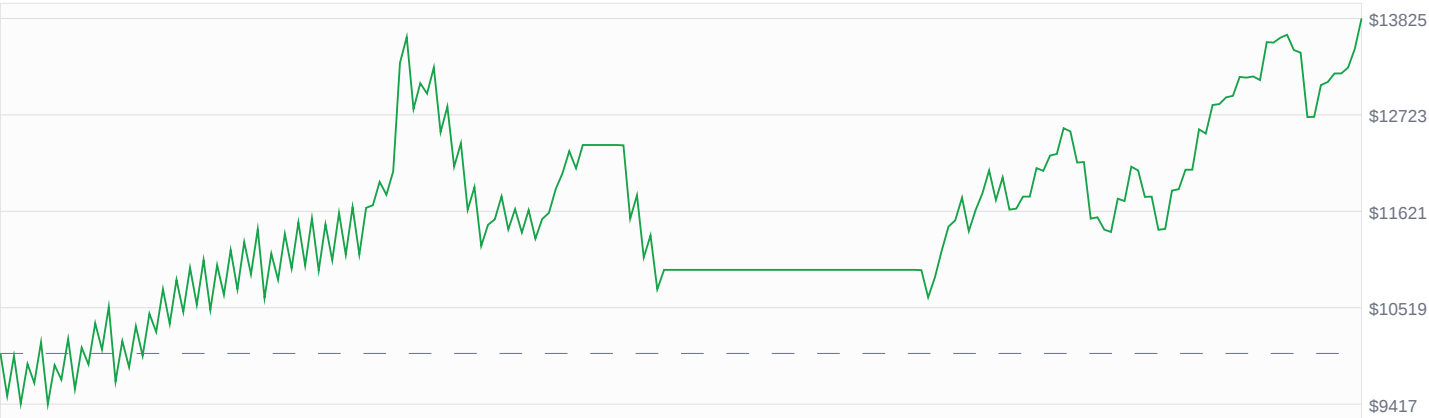




Backtest #56927 · LPG · EVO_GG1RSISNIP_v1586

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1586 strategy on LPG delivered a robust 38.21% return with a 1.07 Sharpe ratio, yet the statistical significance is critically low due to only three executed trades. A 66.7% win rate and 21.52% maximum drawdown suggest the strategy is currently underfitting the market regime rather than capturing a stable edge. We must expand the sample size through optimized parameter testing before deploying any live capital to this configuration. The next step involves running a rolling window backtest to verify if these metrics hold across different volatility periods. Until sample size increases, this result remains a hypothesis rather than a confirmed alpha source.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03