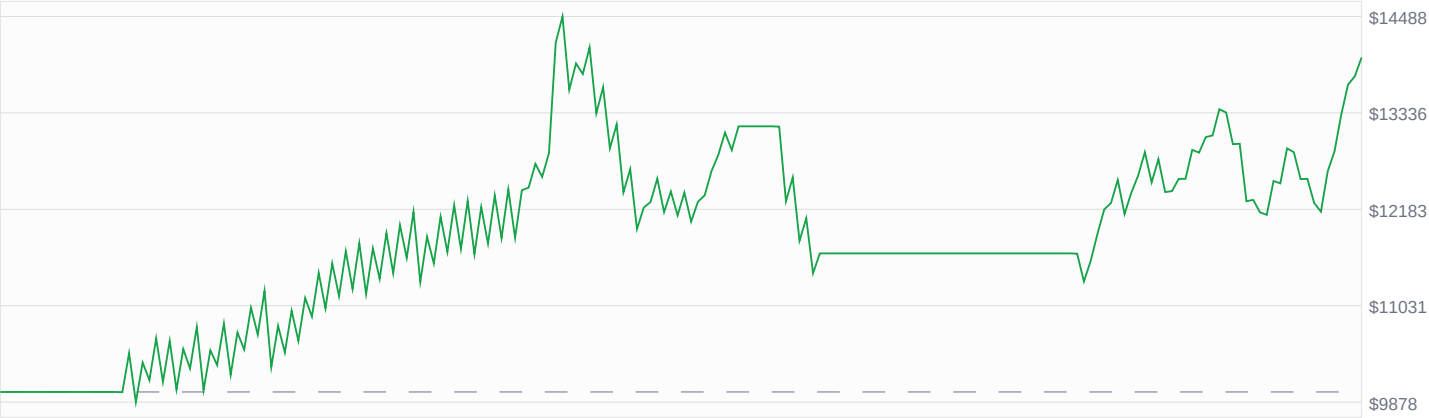




Backtest #33229 · LPG · EVO_GG1RSISNIP_v235

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v235 strategy on LPG delivered a +39.93% return with a 66.7% win rate, yet the statistical significance is critically low due to only three trades. A 21.86% maximum drawdown exposes substantial volatility risk that the modest 1.10 Sharpe ratio fails to adequately penalize in such a sparse sample. We cannot confidently generalize this performance or validate the signal logic without expanding the historical window to ensure robustness. The immediate next step is to run a stress test against a longer historical dataset to verify if these results persist under diverse market regimes.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51