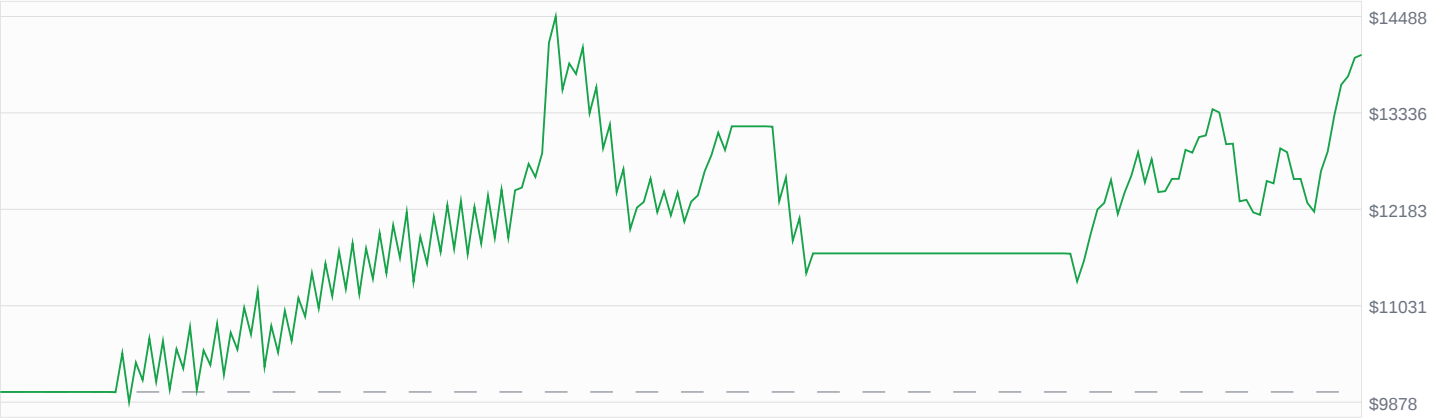




Backtest #35278 · LPG · EVO_GG1RSISNIP_v1327

ROI	Sharpe	Win Rate	Max Drawdown
+40.26%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1327 strategy on LPG delivered a robust +40.26% ROI with a 1.10 Sharpe ratio, yet its statistical significance is critically undermined by only three executed trades. A 66.7% win rate and 21.86% maximum drawdown indicate selective success rather than a robust edge, suggesting the model is highly sensitive to specific market microstructures rather than broad trends. Without a larger sample size, confidence intervals remain too wide to validate the strategy for institutional deployment. We must immediately run a walk-forward optimization to expand the trade history and stress-test the drawdown limits across different volatility regimes. This backtest highlights the necessity of larger datasets before capital allocation.

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95