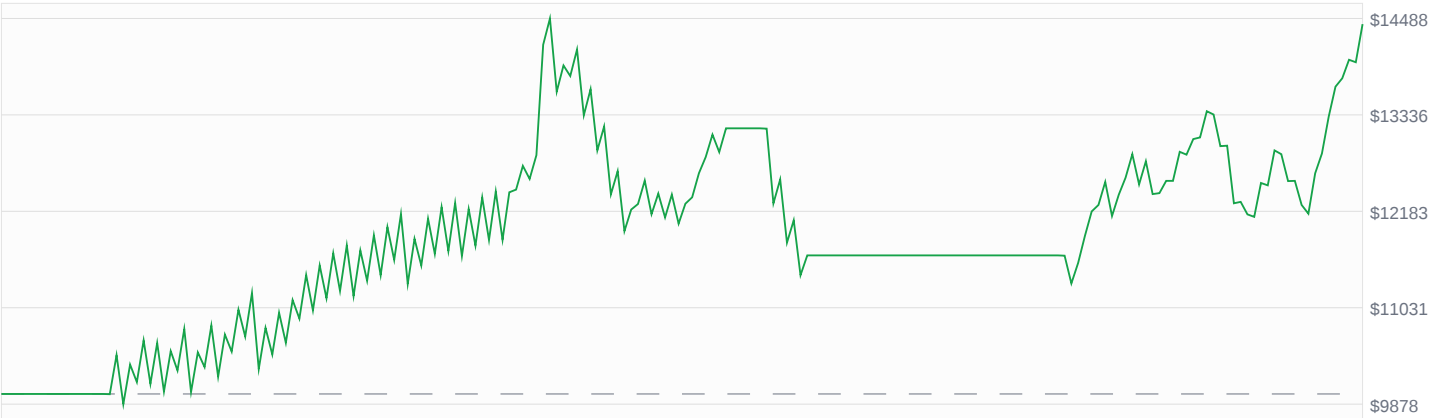




Backtest #35576 · LPG · EVO_GG1RSISNIP_v404

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v404 strategy on LPG delivered a compelling +44.16% ROI with a robust 1.17 Sharpe ratio, yet the severe 21.86% drawdown highlights extreme fragility in volatile markets. Statistical confidence is critically low due to only 3 total trades, rendering the 66.7% win rate anecdotal rather than a proven edge. While the capital grew to \$14,420.73, the sample size is insufficient to validate the strategy's risk-adjusted returns under stress. We must immediately expand the backtest lookback period to at least 1,000 trades to distinguish luck from alpha.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73