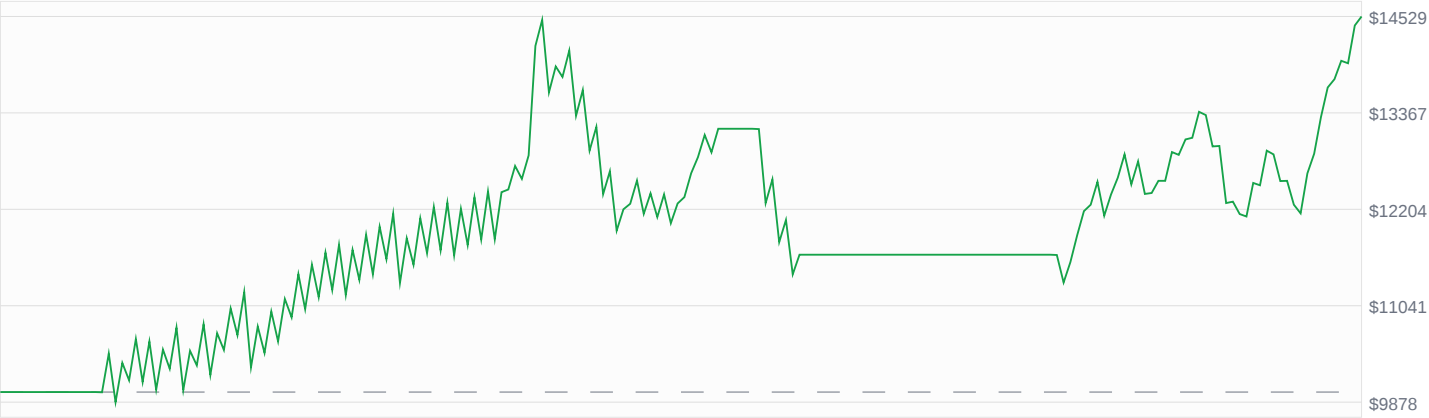




Backtest #36339 · LPG · EVO_GG1RSISNIP_v256

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v256 strategy on LPG delivered a 45.25% ROI with a 1.19 Sharpe, yet the 21.80% drawdown and low volume of three trades indicate insufficient statistical significance to validate robustness. While the positive returns and win rate suggest directional accuracy, the lack of trade frequency prevents reliable confidence intervals for performance metrics. A higher maximum drawdown relative to the short sample size warns of potential volatility exposure that the model has not fully stress-tested. The next logical step is to backtest across multiple market regimes and increase the lookback period to ensure the strategy survives beyond a single favorable cycle.

ADDITIONAL METRICS

CAGR	45.25%
Sortino Ratio	0.97
Turnover	7.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14529.36