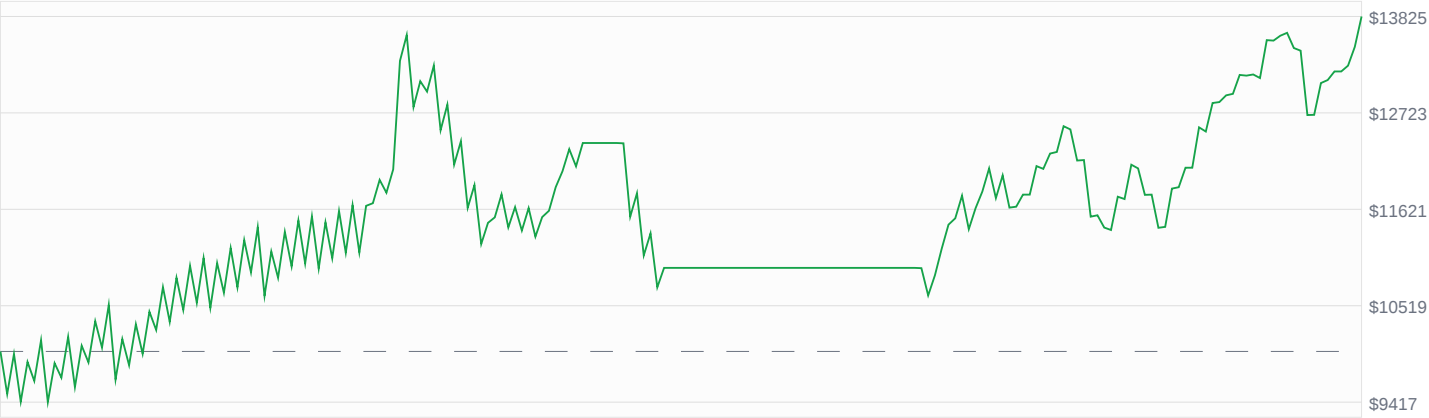




Backtest #56772 · LPG · EVO_GG1RSISNIP_v314

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_v314 strategy delivered a 38.21% ROI on LPG with a 66.7% win rate, yet the statistical confidence is negligible due to only three executed trades. While the 1.07 Sharpe ratio suggests reasonable risk-adjusted returns, the 21.52% maximum drawdown indicates significant volatility exposure that the limited sample size fails to adequately quantify. This low trade count creates a high variance risk, meaning the apparent success could easily be an outlier rather than a robust pattern. To validate performance, you must run a longer backtest with expanded parameter variations to determine if these results hold under broader market conditions.

ADDITIONAL METRICS

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