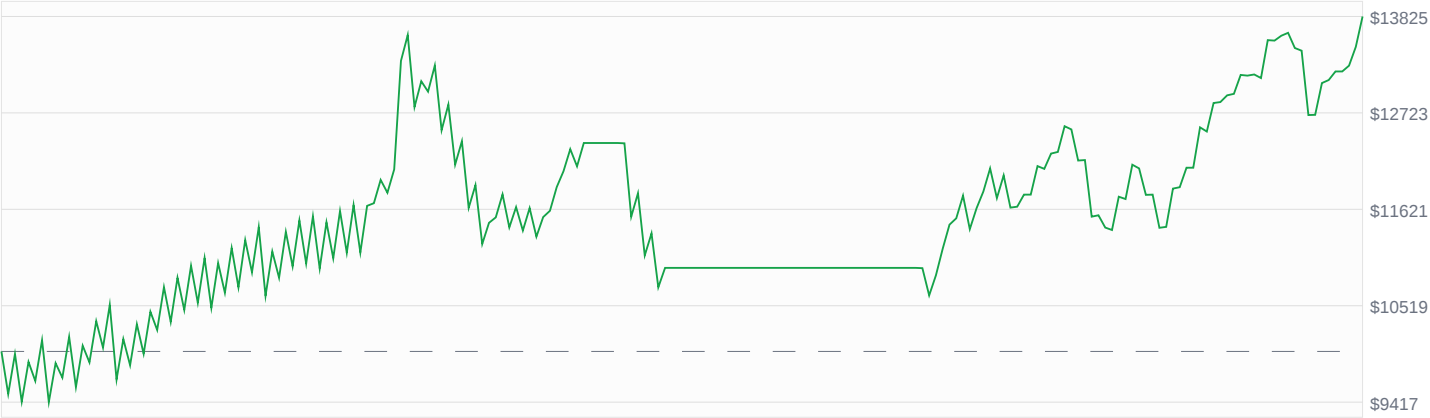




Backtest #56891 · LPG · EVO_GG1RSISNIP_v375

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_v375 strategy generated a 38.21% ROI on LPG with a 66.7% win rate, yet the sample of only three trades severely limits statistical confidence for institutional deployment. A maximum drawdown of 21.52% suggests significant exposure to adverse price action that the current logic failed to mitigate effectively. The mediocre Sharpe ratio of 1.07 indicates the returns were not sufficiently risk-adjusted for a robust trading vehicle. Expanding the sample size through extended backtesting periods or varying market regimes is the mandatory next step before live allocation.

ADDITIONAL METRICS

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