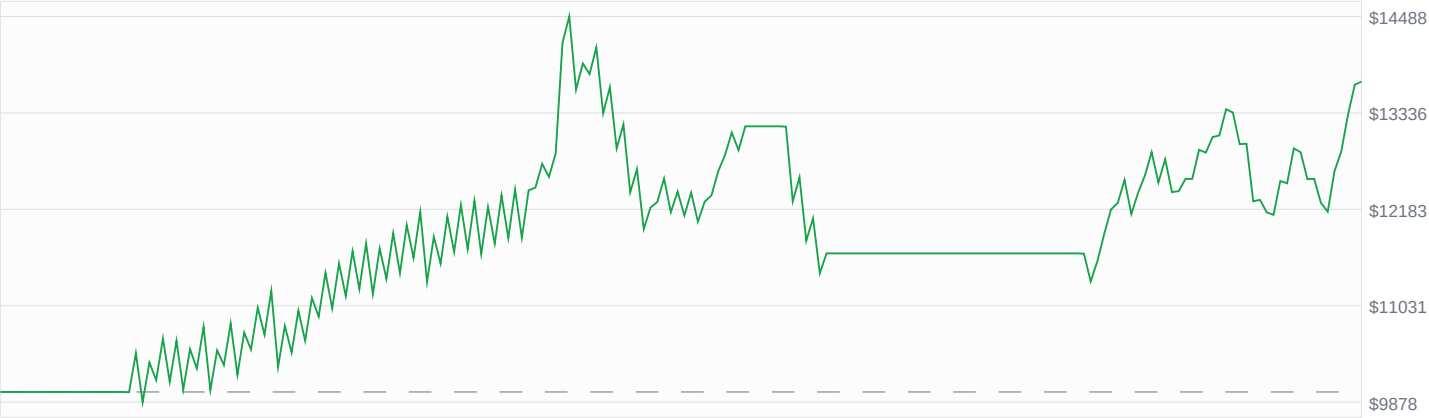




Backtest #32228 · LPG · EVO_GG1RSISNIP_v270

ROI	Sharpe	Win Rate	Max Drawdown
+37.06%	1.05	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v270 strategy on LPG delivered a +37.06% ROI with a 66.7% win rate, suggesting the RSI snip logic captures valid momentum. However, the 1.05 Sharpe ratio is only marginally positive, and a 21.86% max drawdown indicates poor risk-adjusted efficiency. Statistical confidence is essentially nonexistent given the tiny sample of just three trades, making the results highly susceptible to random noise. The next concrete step is to extend the backtest to at least 100 trades across multiple market regimes to establish whether this edge is real.

ADDITIONAL METRICS

CAGR	37.06%
Sortino Ratio	0.84
Turnover	7.34x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13709.71