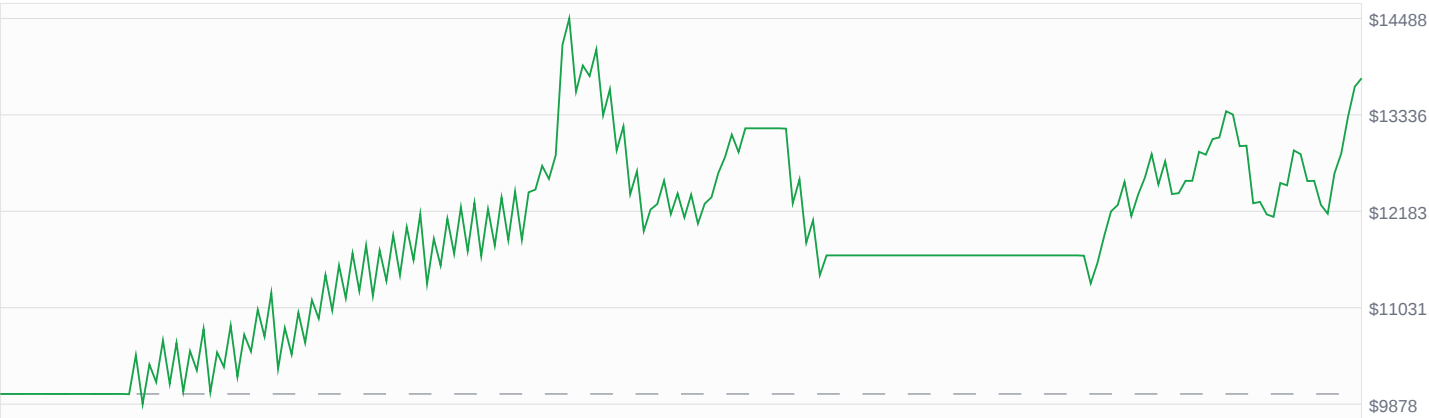




Backtest #32356 · LPG · EVO_GG1RSISNIP_v125

ROI	Sharpe	Win Rate	Max Drawdown
+37.69%	1.06	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a +37.69% ROI with a 1.06 Sharpe ratio, indicating modest risk-adjusted returns and a 66.7% win rate. However, the 21.86% max drawdown is disproportionate to the gains, suggesting significant volatility in the LPG position. Statistical confidence is critically low because a sample size of only three trades provides no meaningful evidence of a stable edge. The next concrete step is to run an extended backtest over a longer historical window to validate whether the RSI signal maintains its performance under broader market conditions.

ADDITIONAL METRICS

CAGR	37.69%
Sortino Ratio	0.85
Turnover	7.34x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13773.20