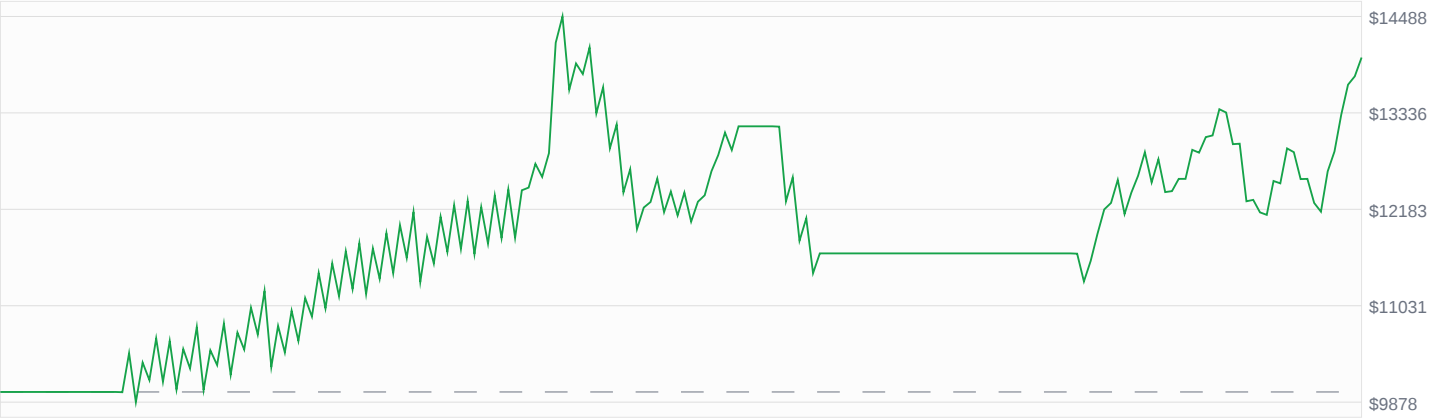




Backtest #34967 · LPG · EVO_GG1RSISNIP_v1201

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1201 strategy achieved a robust +39.93% ROI for LPG, driven by a high 66.7% win rate and a solid Sharpe ratio of 1.10. However, the results lack statistical confidence given only three trades, which creates significant variance risk around the reported metrics. A 21.86% maximum drawdown further warns of potential volatility exposure that the short sample size may not fully capture. We must expand the backtest window or adjust parameters to validate performance against a larger dataset before deployment.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51