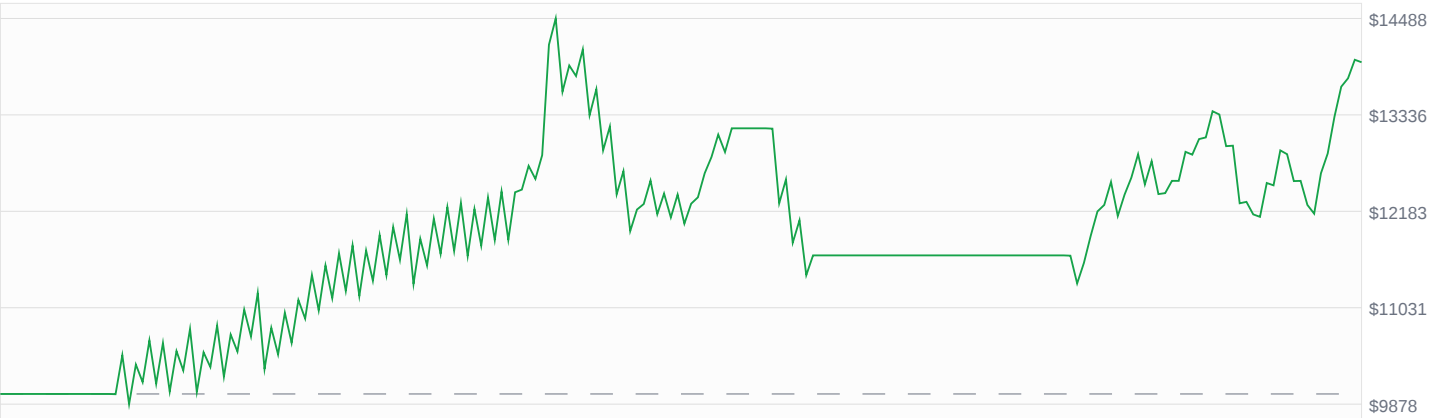




Backtest #35506 · LPG · EVO_GG1RSISNIP_v293

ROI	Sharpe	Win Rate	Max Drawdown
+39.61%	1.09	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v293 strategy on LPG generated a 39.61% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. A 21.86% maximum drawdown suggests substantial volatility exposure that the small sample size fails to adequately quantify or hedge against future drawdowns. While the positive Sharpe ratio of 1.09 indicates favorable risk-adjusted returns, the data is too sparse to confirm robustness or predict performance in varying market regimes. We must expand the backtest window or adjust parameters to generate a larger trade sample before deploying capital.

ADDITIONAL METRICS

CAGR	39.61%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13965.06