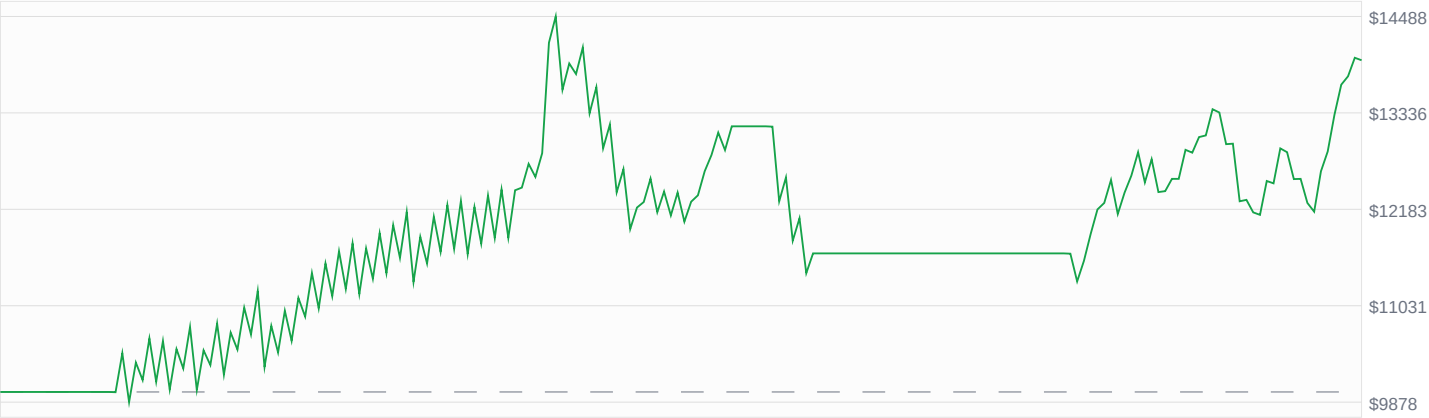




Backtest #35533 · LPG · EVO_GG1RSISNIP_v297

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_v297 backtest on LPG shows a 39.61% ROI with a 66.7% win rate, yet the statistical significance is negligible given only three executed trades. While the 1.09 Sharpe ratio suggests positive risk-adjusted returns, the 21.86% maximum drawdown indicates substantial volatility exposure not yet smoothed by sample data. Confidence in this strategy's robustness is low, and the results may reflect overfitting or extreme luck rather than consistent edge. The immediate next step is to expand the backtest window and optimize parameters to validate performance across more market conditions.

ADDITIONAL METRICS

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