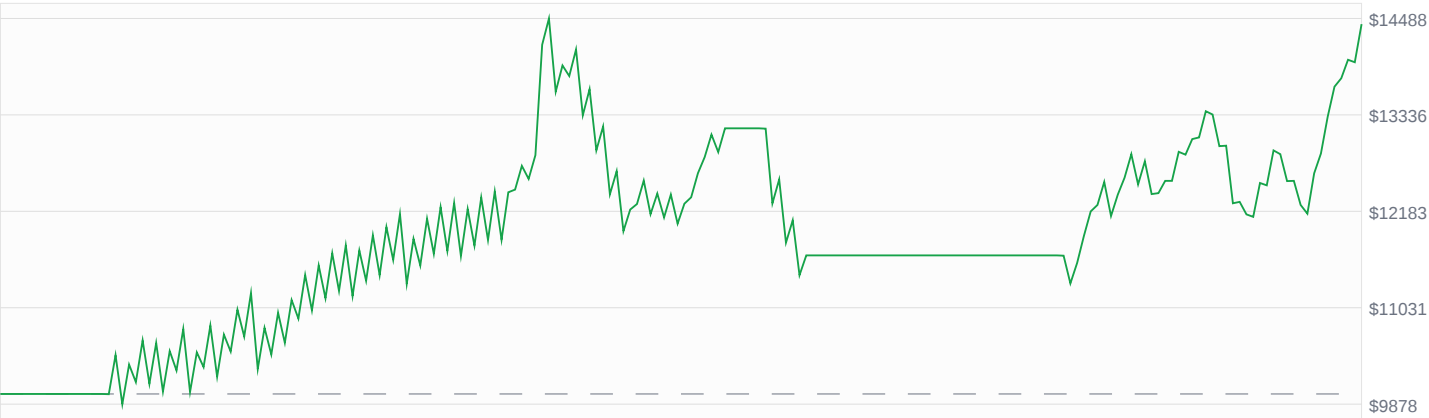




Backtest #35701 · LPG · EVO_GG1RSISNIP_v178

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v178 strategy on LPG delivered a 44.16% ROI with a 66.7% win rate, yet the statistical signal is weak due to only three trades. A maximum drawdown of 21.86% indicates significant volatility risk that the current sample size fails to capture reliably. While the Sharpe ratio of 1.17 suggests reasonable risk-adjusted returns, the small trade count prevents confident generalization of performance. Expanding the test period to at least 12 months is required to validate consistency and reduce overfitting risks before live deployment.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73