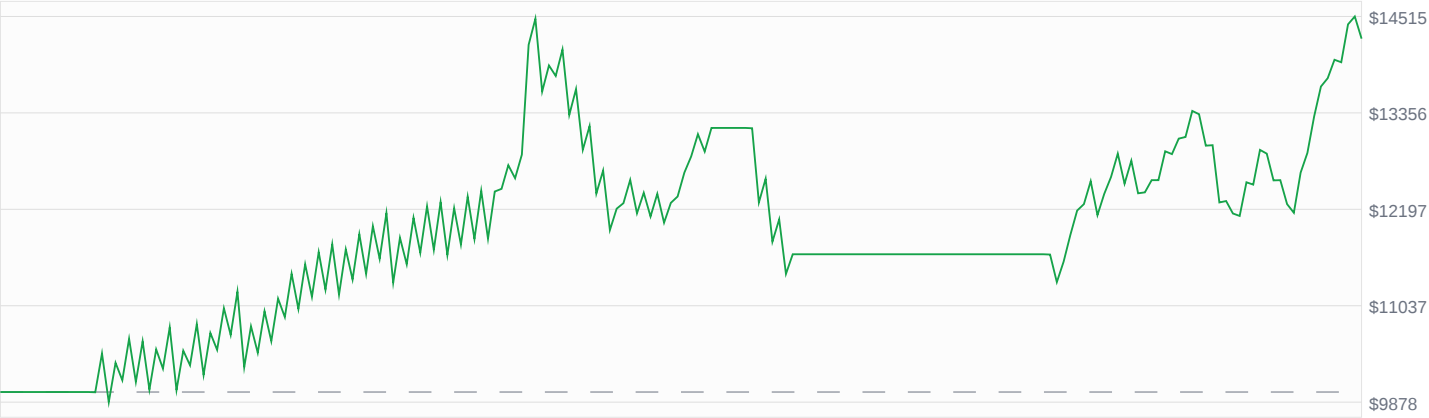




Backtest #36428 · LPG · EVO_GG1RSISNIP_v1586

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1586 strategy on LPG delivered a 42.44% return with a 66.7% win rate, yet the statistical validity is negligible due to only three trades. A Sharpe ratio of 1.14 suggests decent risk-adjusted returns, but a 21.82% drawdown indicates significant volatility exposure that the small sample size fails to capture reliably. Without more data points, this performance remains anecdotal rather than robust evidence of edge. We must expand the backtest lookback period or adjust parameters to generate sufficient trade history before deploying capital.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62