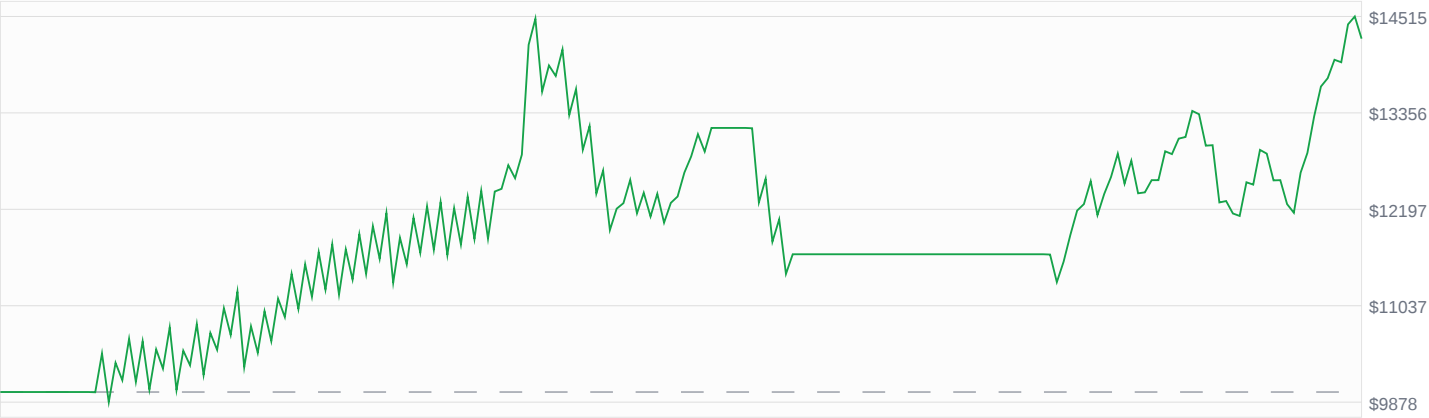




Backtest #36495 · LPG · EVO_GG1RSISNIP_v287

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_v287 strategy delivered a +42.44% ROI on LPG with a 66.7% win rate, yet the statistical significance is negligible due to only 3 trades executed. A 21.82% maximum drawdown suggests high volatility exposure that the limited sample size failed to adequately filter. While the Sharpe ratio of 1.14 indicates acceptable risk-adjusted returns, the narrow trade history prevents reliable inference on strategy robustness. The critical next step is to run a longer historical backtest across multiple LPG market cycles to validate performance stability and reduce sample bias.

ADDITIONAL METRICS

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