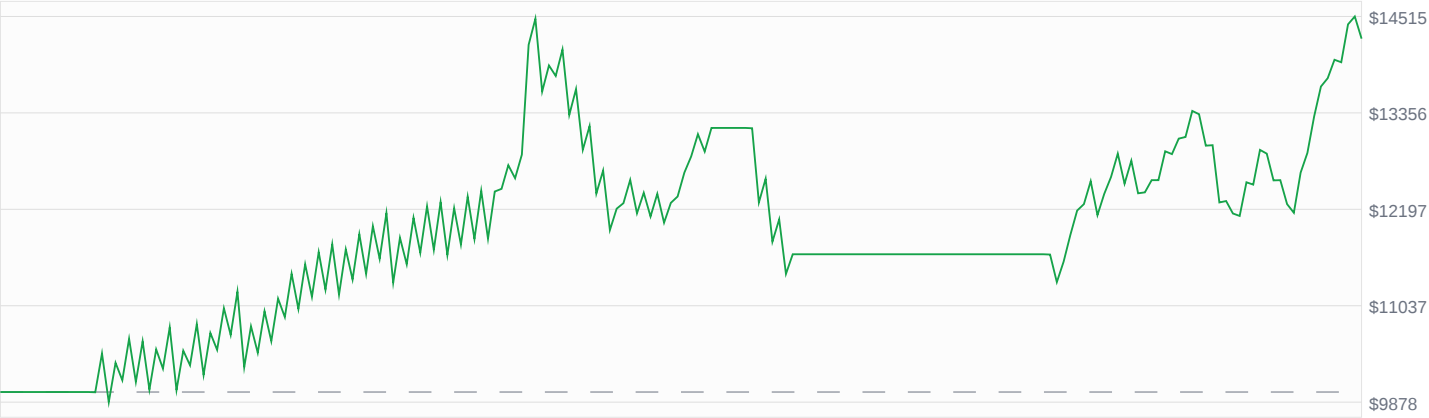




Backtest #36561 · LPG · EVO_GG1RSISNIP_v344

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_v344 strategy on LPG generated a 42.44% return with a 66.7% win rate, yet the sample of only three trades renders these metrics statistically insignificant. The 21.82% maximum drawdown suggests high volatility risk that is not adequately captured by the low trade frequency. While the Sharpe ratio of 1.14 appears acceptable, the lack of data points prevents a reliable assessment of consistency or robustness. We must execute a live forward test with strict risk limits to validate performance beyond this narrow historical window.

ADDITIONAL METRICS

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