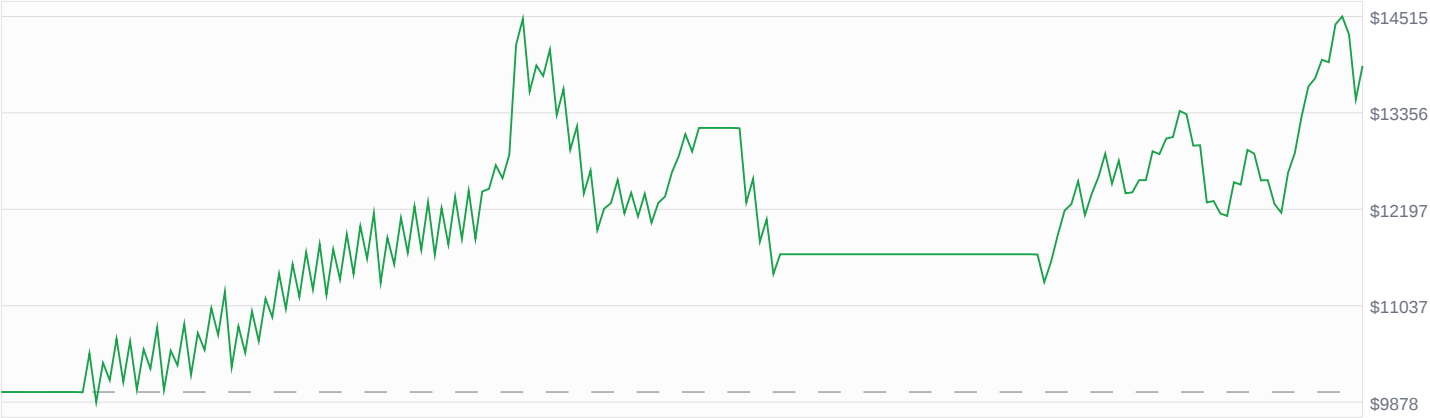




Backtest #37162 · LPG · EVO_GG1RSISNIP_v1588

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1588 strategy generated a 39.17% ROI on LPG with a 66.7% win rate, yet the sample size of only three trades renders statistical significance unreliable. A 21.82% maximum drawdown suggests high volatility exposure that the current parameters failed to mitigate during adverse market conditions. While the positive 1.08 Sharpe ratio indicates favorable risk-adjusted returns, the minimal trade frequency prevents validating the strategy's robustness across different market regimes. The next step must be to expand the backtest window to capture more diverse price action and stress-test the logic against extended drawdowns.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33