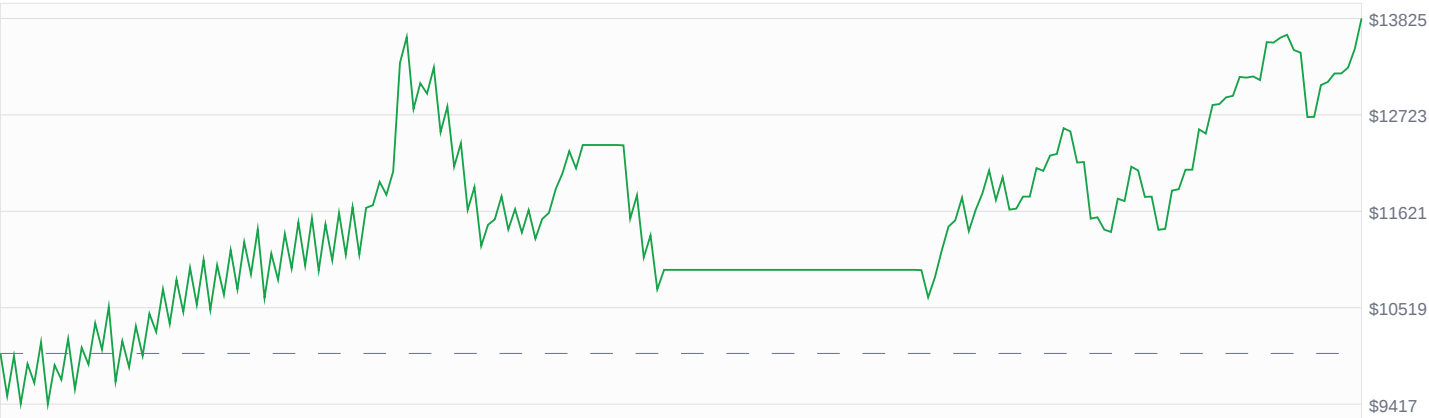




Backtest #56788 · LPG · EVO_GG1RSISNIP_v244

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v244 strategy generated +38.21% ROI on LPG with a 66.7% win rate, yet the 21.52% drawdown exposes significant volatility risk. A Sharpe ratio of 1.07 indicates mediocre risk-adjusted returns, primarily due to the extreme constraint of only three trades. This sample size yields insufficient statistical confidence to validate performance across varying market regimes. Immediate action requires expanding the backtest lookback period to capture more cycles and validate the strategy's robustness.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03