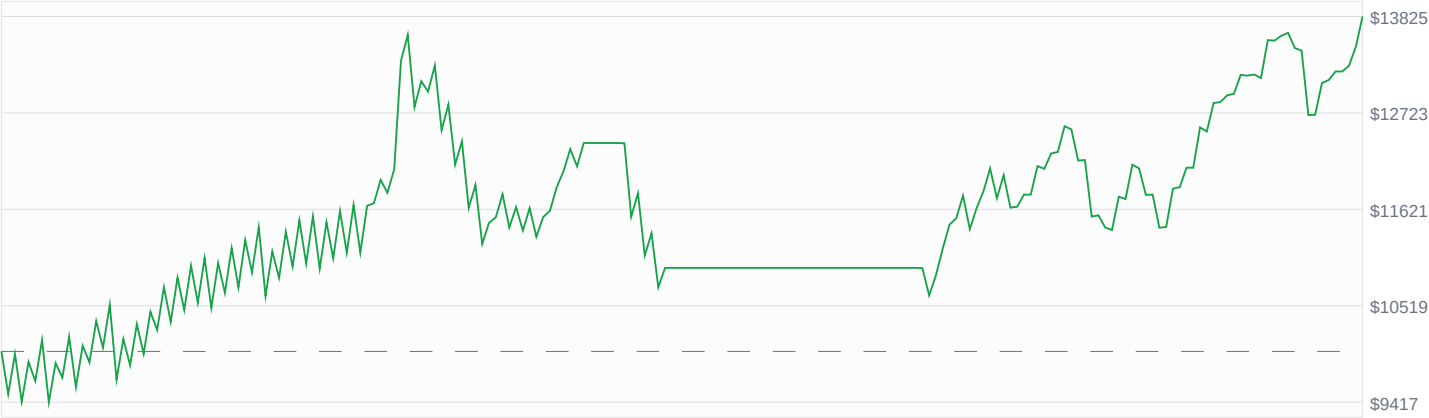




Backtest #56843 · LPG · EVO_GG1RSISNIP_v291

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_v291 strategy delivered a +38.21% return on LPG, yet the statistical confidence is negligible due to only three trades. A Sharpe of 1.07 suggests decent risk-adjusted returns, but the 21.52% drawdown indicates significant volatility exposure. The high win rate likely stems from a small sample size rather than robust edge. We must expand the backtest to a larger dataset or adjust parameters to verify if this performance holds under different market conditions before deployment.

ADDITIONAL METRICS

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