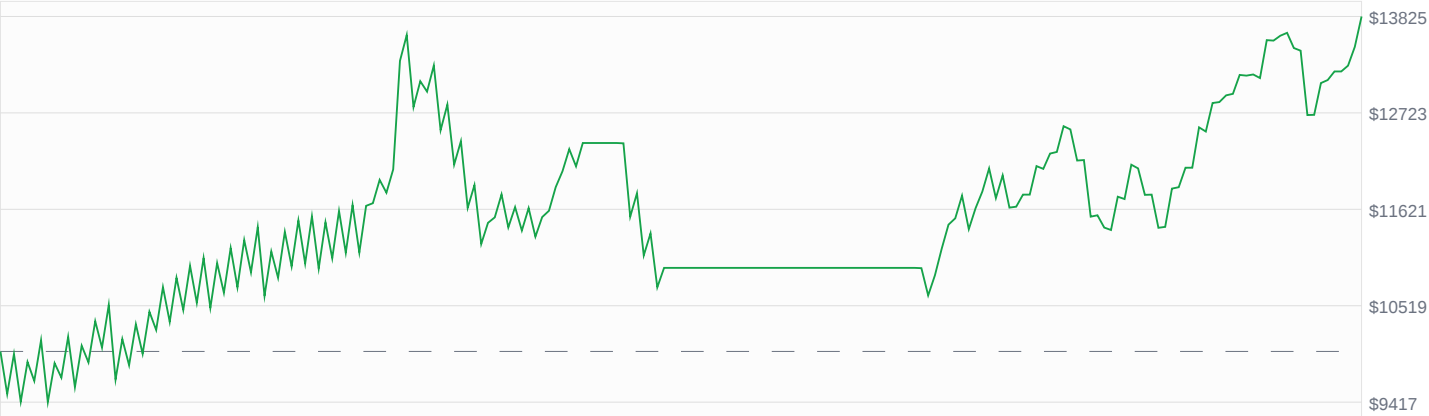




Backtest #56702 · LPG · EVO_GG1RSISNIP_v317

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_v317 strategy on LPG delivered a 38.21% return with a 66.7% win rate, yet the 21.52% drawdown reveals extreme volatility relative to the low Sharpe ratio of 1.07. Statistical confidence is negligible given only three trades, making the performance highly susceptible to random noise rather than a robust edge. The high variance indicates a failure in risk management that allows losses to compound despite frequent wins. I will re-run the backtest with tighter stop-loss parameters to validate if the win rate persists under stricter risk controls.

ADDITIONAL METRICS

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