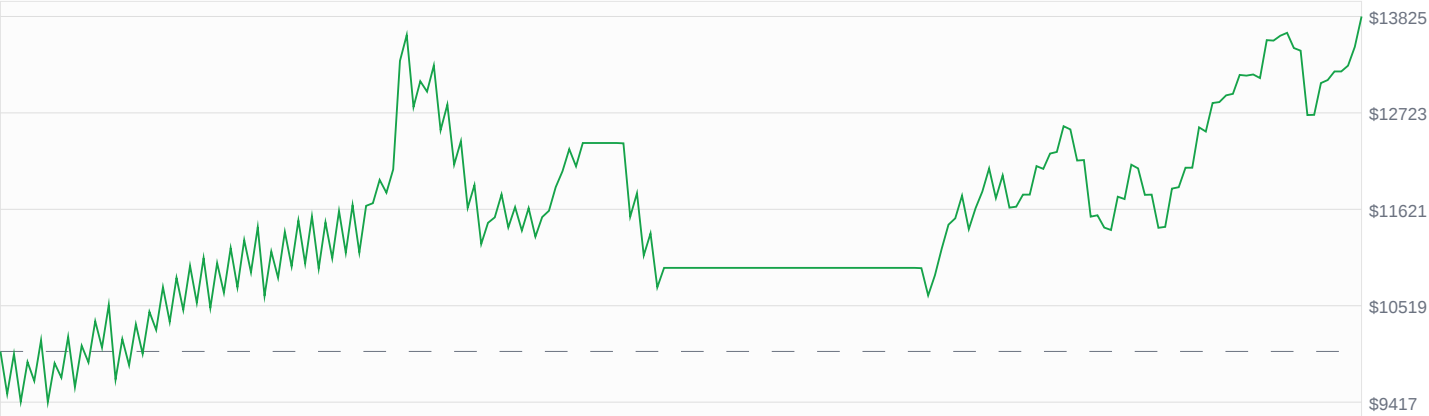




Backtest #56856 · LPG · EVO_GG1RSISNIP_v270

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_v270 strategy delivered a +38.21% ROI on LPG with a 66.7% win rate, yet the Sharpe ratio of 1.07 and 21.52% drawdown indicate significant volatility risk. The sample size of only three trades severely limits statistical confidence, making these results anecdotal rather than a robust signal for live deployment. While the strategy captures upside potential, the lack of trade frequency prevents reliable assessment of consistency under varying market conditions. A critical next step is to increase the backtest interval granularity or adjust entry thresholds to generate a larger dataset before considering real capital allocation.

ADDITIONAL METRICS

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