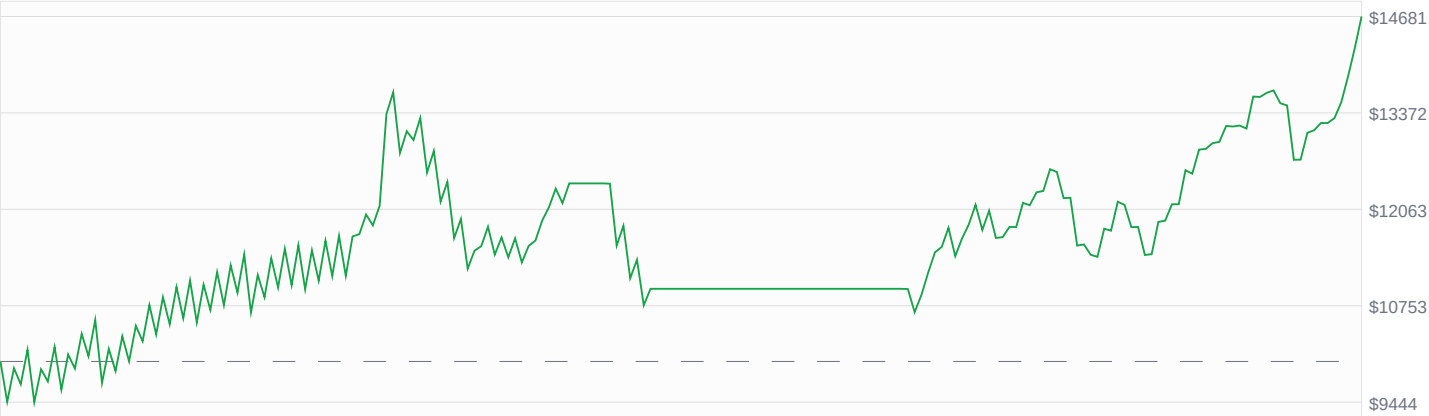




Backtest #57265 · LPG · EVO_GG1RSISNIP_v1586

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1586 strategy on LPG delivered a 46.76% ROI with a 66.7% win rate, but the sample size of only three trades renders the 1.23 Sharpe ratio statistically insignificant. The 20.33% maximum drawdown indicates substantial volatility that the strategy failed to mitigate over such a short horizon. Given the lack of robustness in the equity curve, we cannot validate the strategy's efficacy against future market conditions. The next step is to expand the backtesting window or adjust parameters to generate a larger dataset before deployment.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80