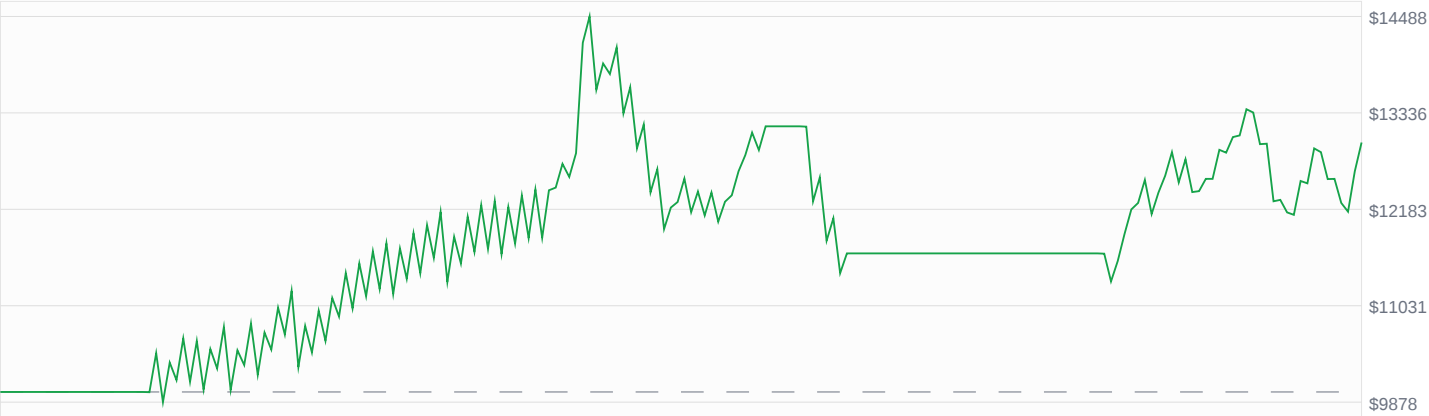




Backtest #28053 · LPG · EVO_GG1RSISNIP_v1

ROI	Sharpe	Win Rate	Max Drawdown
+29.78%	0.91	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1 strategy on LPG yields a strong ROI of 29.78% with a 66.7% win rate, yet the Sharpe ratio of 0.91 and a 21.86% drawdown suggest suboptimal risk-adjusted returns relative to volatility. Statistical confidence is critically compromised by only three trades, rendering these metrics statistically insignificant and highly susceptible to outlier bias. The strategy likely captured a specific market regime rather than demonstrating robust edge, as the sample size is too small for generalizable conclusions. Immediate next steps must involve expanding the backtest period or adding more assets to increase the sample size and validate the signal's consistency.

ADDITIONAL METRICS

CAGR	29.78%
Sortino Ratio	0.73
Turnover	7.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12981.76