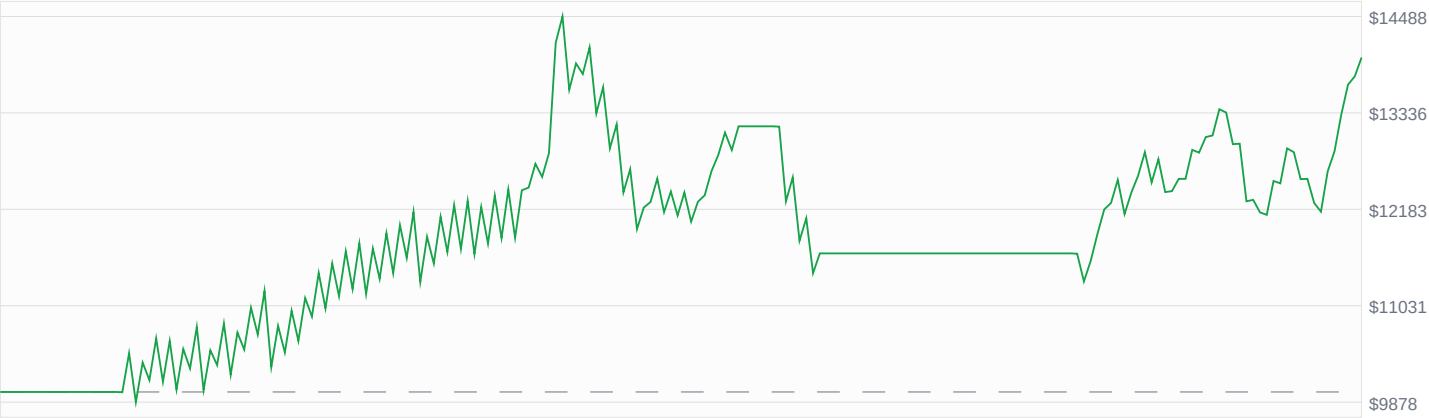




Backtest #34839 · LPG · EVO_GG1RSISNIP_v1152

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1152 strategy on LPG generated a robust +39.93% ROI with a Sharpe ratio of 1.10, driven by a 66.7% win rate across exactly three trades. However, the statistical confidence is critically low due to the minimal sample size, rendering the 21.86% maximum drawdown and final capital of \$13,997.51 highly volatile and unreliable for institutional deployment. While the return profile appears attractive, the lack of trade frequency suggests the signal logic may be too restrictive or the asset timeframe unsuitable for this specific filter. The immediate priority is to expand the backtest window or adjust parameters to increase trade frequency and validate the strategy's robustness before live execution.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51