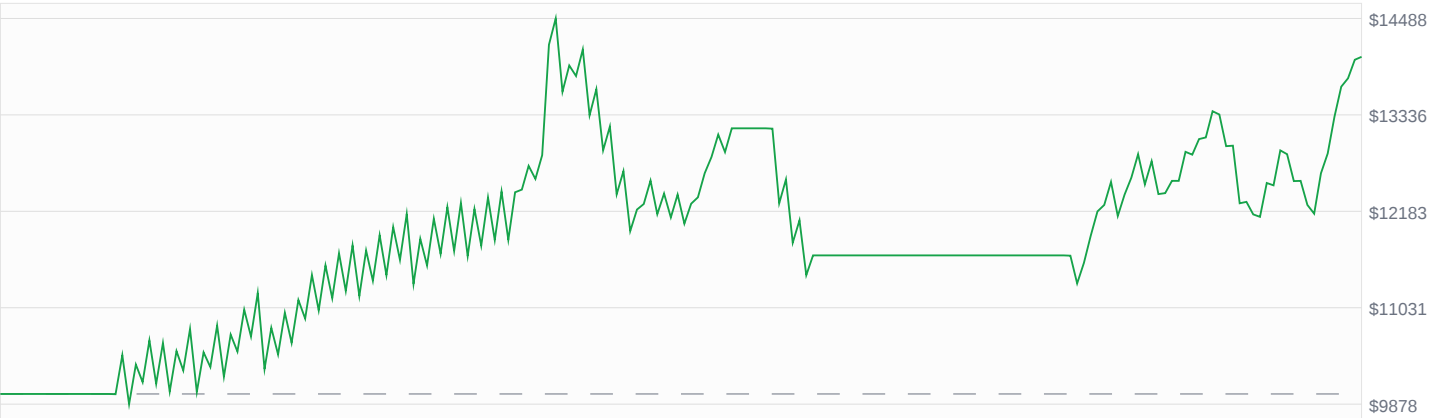




Backtest #35378 · LPG · EVO_GG1RSISNIP_v1367

ROI	Sharpe	Win Rate	Max Drawdown
+40.26%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1367 strategy on LPG generated a robust +40.26% ROI with a Sharpe ratio of 1.10, yet the statistical confidence remains critically low due to only three total trades. A 21.86% maximum drawdown suggests significant volatility exposure that was not adequately managed during these limited samples. While the 66.7% win rate indicates potential edge, the lack of trade frequency prevents robust validation of the signal logic under diverse market conditions. We must expand the backtest horizon or refine entry filters to increase sample size before deploying live capital.

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95