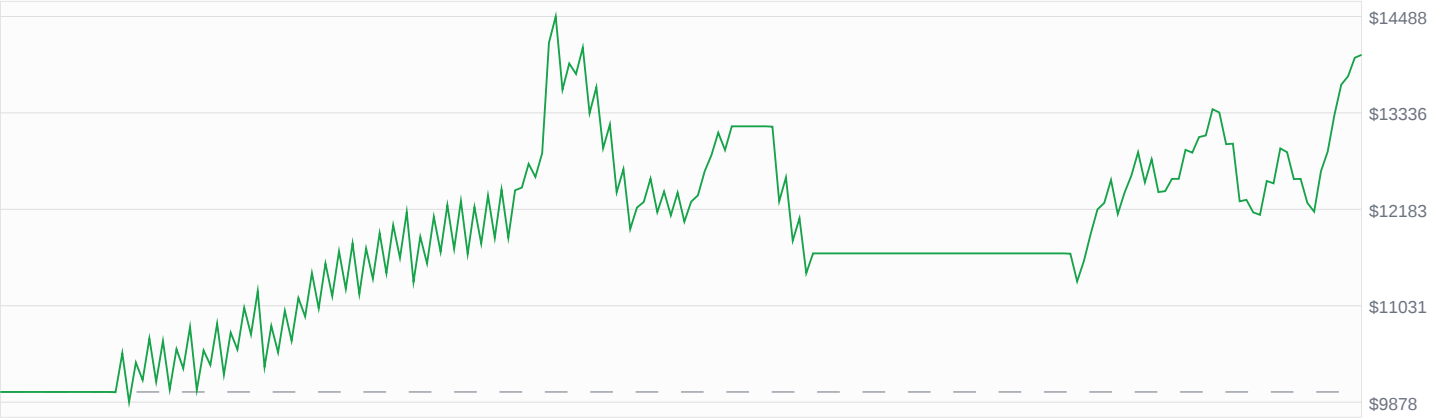




Backtest #35415 · LPG · EVO_GG1RSISNIP_v1382

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_v1382 strategy on LPG shows a robust 40.26% ROI with a 1.10 Sharpe ratio, yet a mere 3 trades and 21.86% drawdown suggest low statistical confidence. The limited sample size prevents reliable validation of the 66.7% win rate against normal market noise. While the returns are promising, the risk profile remains undefined due to insufficient trade frequency. We must run an expanded backtest on higher-frequency data to confirm edge stability before live deployment.

ADDITIONAL METRICS

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