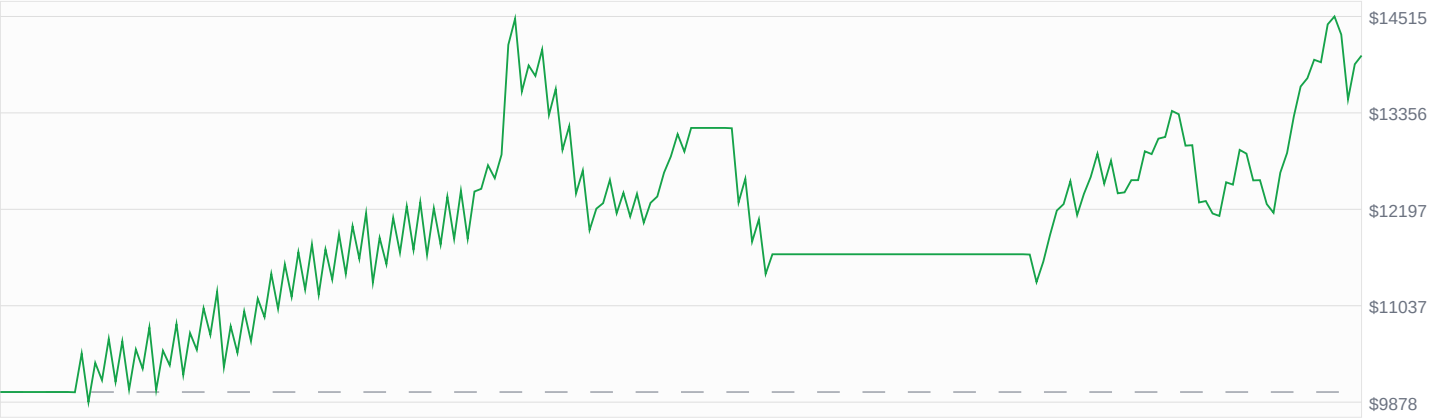




Backtest #37927 · LPG · EVO_GG1RSISNIP_v423

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v423 strategy delivered a 40.41% return on LPG, yet the 21.82% drawdown and meager 3 trades reveal a statistically insignificant sample size that precludes confidence in the 1.10 Sharpe ratio. While entry timing appeared profitable, the low trade frequency suggests the strategy lacks robustness or requires significantly wider filters to capture more market moves. A critical next step is expanding the backtest window to gather at least 50 trades before deeming the approach viable for live deployment. Without sufficient historical coverage, the current performance metrics remain too volatile to inform actual capital allocation decisions.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47