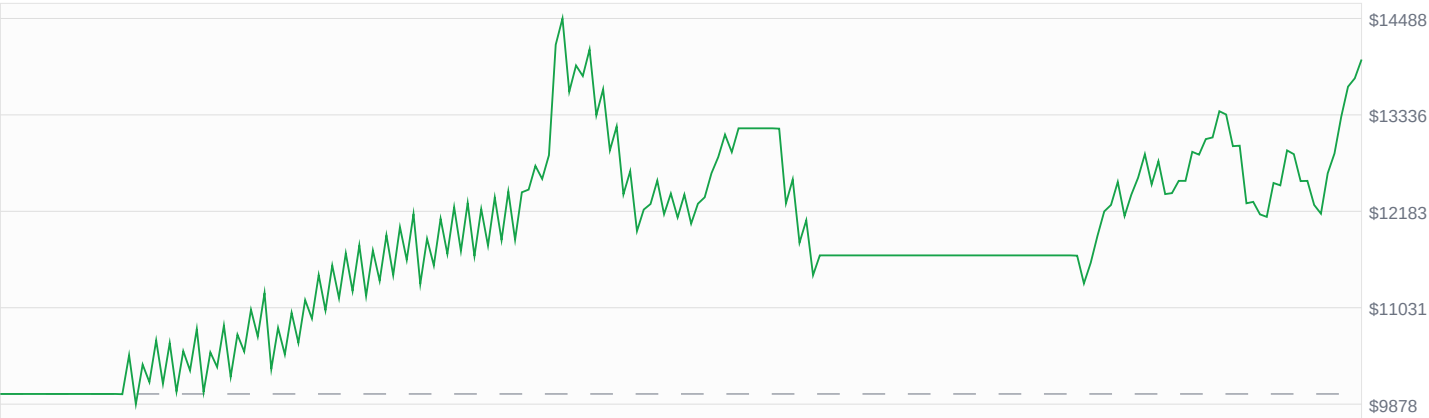




Backtest #34604 · LPG · EVO_GG1RSISNIP_v1094

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_v1094 backtest on LPG delivered a +39.93% return and a 1.10 Sharpe ratio, driven by a high 66.7% win rate across just three trades. However, the sample size is critically insufficient to establish statistical significance, rendering the 21.86% maximum drawdown a volatile outlier rather than a reliable risk metric. While the strategy demonstrates potential alpha, the lack of robust data means current performance is likely noise rather than a sustainable edge. We must expand the test horizon with a larger dataset to validate these parameters before any live deployment. The next step is to run a forward test or extend the backtest window to ensure the strategy holds under diverse market conditions.

ADDITIONAL METRICS

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