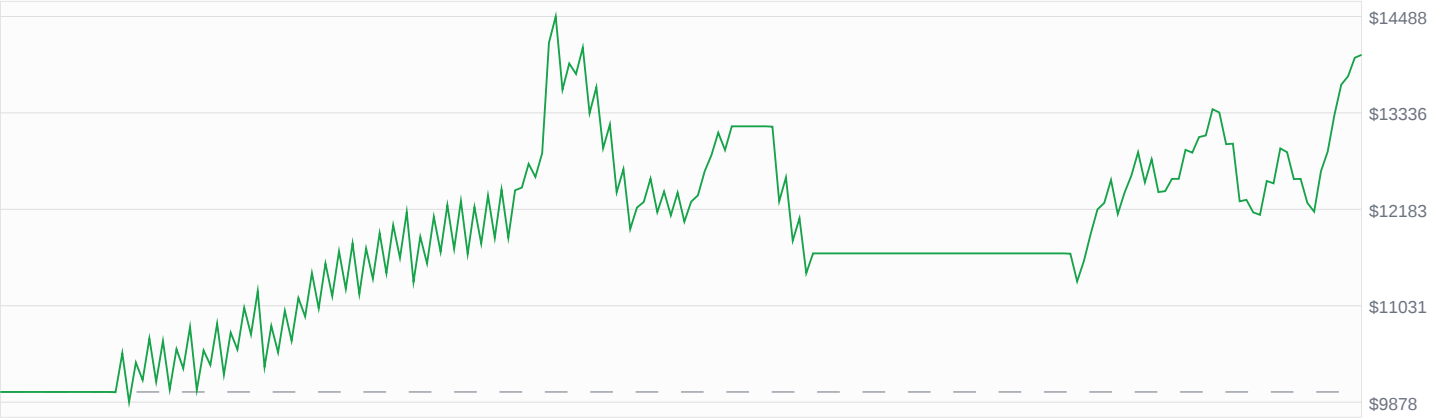




Backtest #35323 · LPG · EVO_GG1RSISNIP_v262

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_v262 strategy on LPG delivered a 40.26% return with a 66.7% win rate, yet the sample of only three trades renders the 1.10 Sharpe ratio and low drawdown statistically insignificant. While the entry logic appears sound, the lack of trade frequency prevents meaningful risk assessment of the 21.86% peak loss. We must increase data granularity or backtest over a longer horizon to validate whether this performance is robust or a result of survivorship bias. The immediate next step is to run a walk-forward analysis or expand the lookback period to gather sufficient data points for reliable confidence intervals.

ADDITIONAL METRICS

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