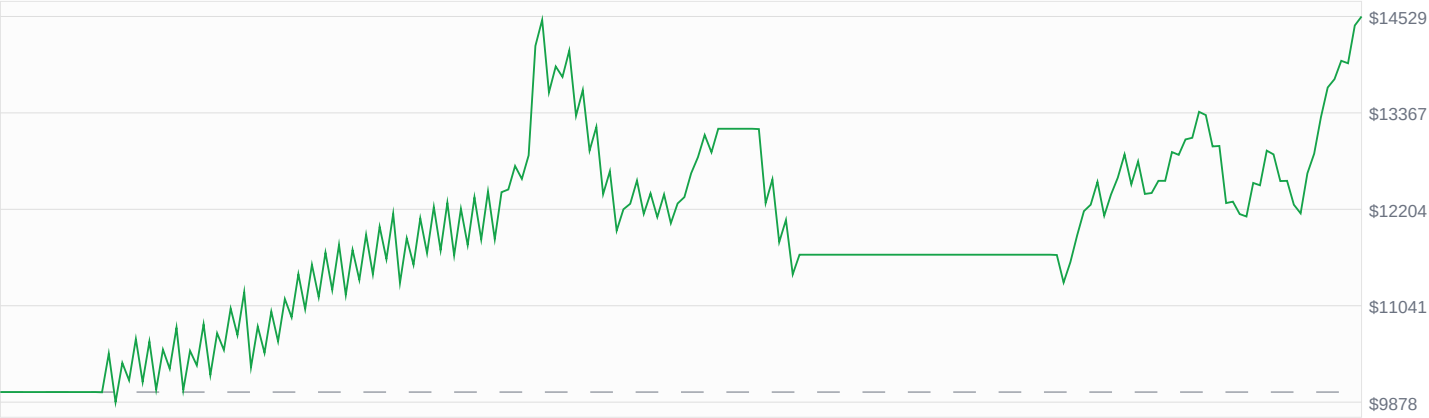




Backtest #36353 · LPG · EVO_GG1RSISNIP_v246

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v246 strategy on LPG shows a +45.25% return, yet the statistical significance is negligible with only three trades. A win rate of 66.7% paired with a 21.80% drawdown suggests high volatility and poor risk-adjusted efficiency, despite a Sharpe ratio of 1.19. Such a small sample size cannot reliably validate the robustness of the entry signals or the effectiveness of position sizing. The strategy requires extensive parameter optimization and a longer backtest horizon to determine true alpha before live deployment.

ADDITIONAL METRICS

CAGR	45.25%
Sortino Ratio	0.97
Turnover	7.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14529.36