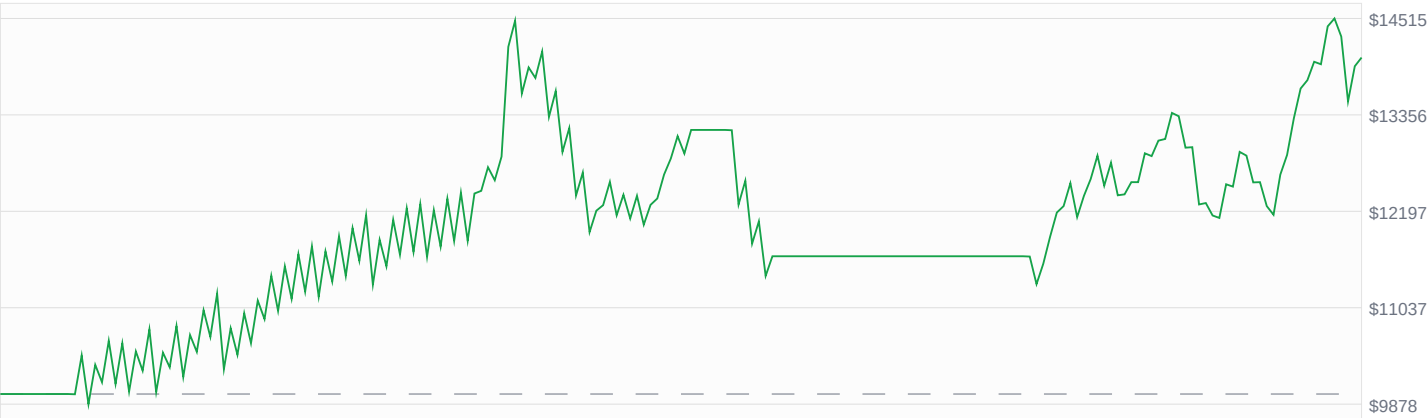




Backtest #38179 · LPG · EVO_GG1RSISNIP_v64

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_v64 strategy on LPG shows a robust 40.41% ROI and a 1.10 Sharpe ratio, yet the high 21.82% drawdown and only 3 executed trades reveal severe sample size insufficiency for reliable statistical inference. A 66.7% win rate is promising but potentially noise-driven given the lack of trade frequency, making the performance variance unacceptable for institutional deployment. We must expand the backtest window to capture full market cycles before trusting the signal logic. The immediate next step is running an extended simulation with optimized entry filters to validate consistency across different volatility regimes. This cautious approach ensures the edge is not a statistical artifact before live allocation.

ADDITIONAL METRICS

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