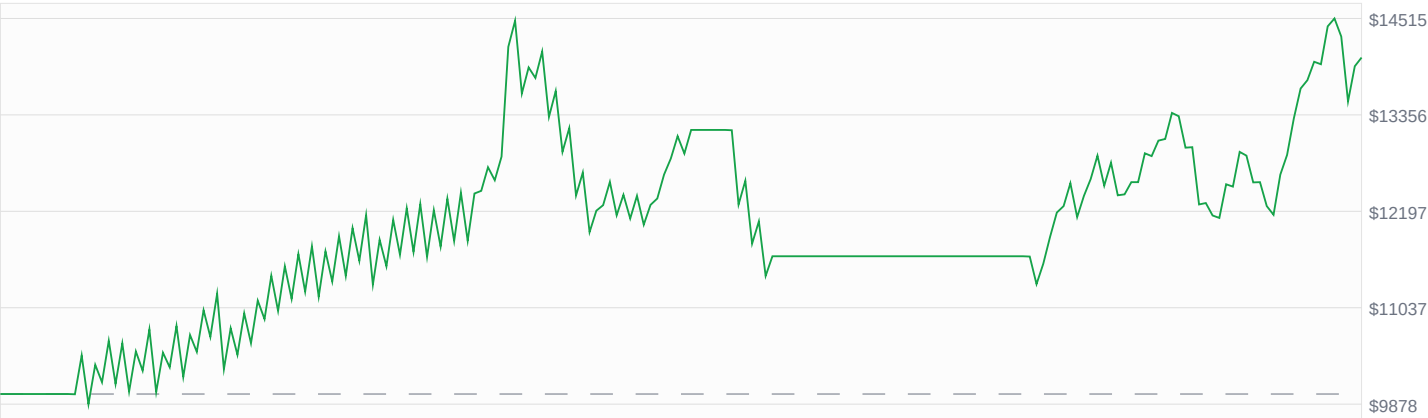




Backtest #38561 · LPG · EVO_GG1RSISNIP_v1607

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_v1607 backtest for LPG shows a 40.41% gain with a 66.7% win rate, yet the reliance on only three trades renders the 1.10 Sharpe ratio and 21.82% drawdown statistically insignificant. Such a small sample size creates high variance where a single outlier trade disproportionately skews performance metrics, making the strategy unreliable for live deployment. While the positive return suggests potential alpha, the lack of trade frequency prevents distinguishing between genuine market edge and random noise. The next critical step is to optimize entry filters to increase trade frequency and gather a larger dataset before considering live execution.

ADDITIONAL METRICS

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