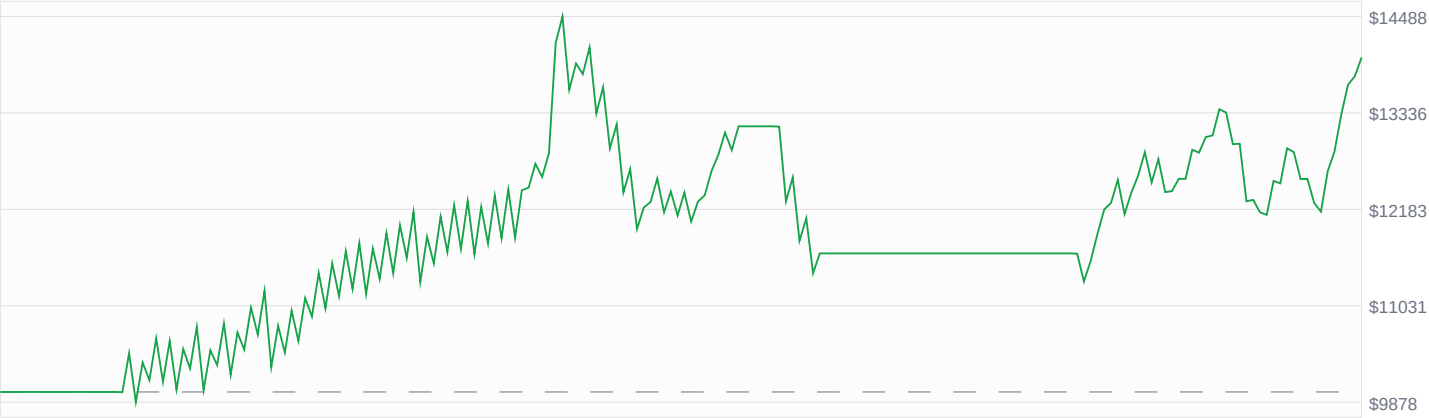




Backtest #34962 · LPG · EVO_GG1RSISNIP_v1196

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_v1196 strategy delivered a 39.93% ROI on LPG, yet the statistical validity is critically undermined by only three trades. While the 1.10 Sharpe ratio and 66.7% win rate appear promising, a sample size of three transactions renders these metrics highly susceptible to noise and outliers. The 21.86% maximum drawdown suggests significant volatility exposure that requires stress-testing against broader market conditions. We must expand the sample by running a longer historical backtest or increasing trade frequency to confirm robustness before live deployment. This approach will clarify whether the strategy's edge is genuine or a statistical fluke.

ADDITIONAL METRICS

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