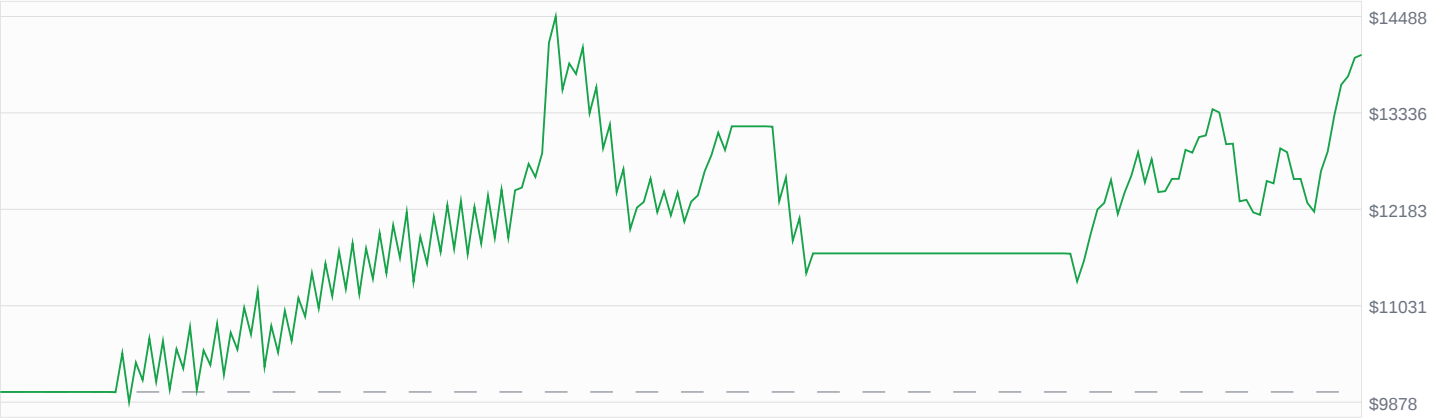




Backtest #35254 · LPG · EVO_GG1RSISNIP_v1315

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_v1315 strategy generated a +40.26% ROI on LPG with a 1.10 Sharpe ratio, yet the 21.86% drawdown and mere three trades severely limit statistical confidence. Such a small sample size renders the 66.7% win rate unreliable, as a single outlier trade could entirely skew the risk metrics. While the return is compelling, the high volatility suggests the strategy lacks robustness for institutional deployment without further validation. The immediate next step is to run a longer backtest with increased trade frequency or optimize entry parameters to stabilize the drawdown profile before live execution.

ADDITIONAL METRICS

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