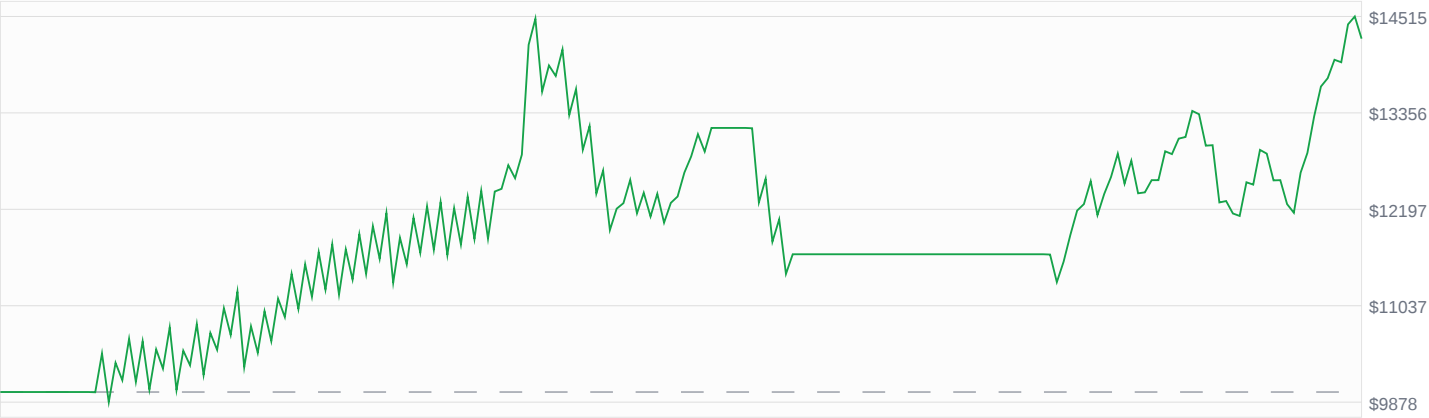




Backtest #36465 · LPG · EVO_GG1RSISNIP_v431

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v431 strategy generated a +42.44% ROI on LPG, yet the statistical validity is critically compromised by only three total trades. A win rate of 66.7% and a 1.14 Sharpe ratio are misleading without sufficient data to assess true alpha or risk consistency. The 21.82% maximum drawdown indicates significant volatility exposure that must be stress-tested before live deployment. To proceed with institutional confidence, we must run a backtest with optimized parameters to expand the trade history to at least 100 transactions. This will provide the necessary sample size to confirm whether the strategy is robust or merely exploiting a rare market anomaly.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62