



Backtest #48014 · LPG · EVO_GG1RSISNIP_v1626

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1626 strategy delivered a 42.1% ROI on LPG, but the sample of only three trades creates severe statistical noise that invalidates the 1.14 Sharpe ratio. While the 66.7% win rate suggests potential, the 21.82% drawdown indicates high volatility risk that the short history cannot reliably quantify. We lack confidence in the edge here because the performance is likely driven by outlier events rather than consistent execution. The immediate next step is expanding the backtest window or adjusting filters to generate a statistically significant trade volume for validation.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40