



Backtest #48297 · LPG · EVO_GG1RSISNIP_v1020

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_v1020 strategy generated a 42.10% ROI on LPG, but a win rate of 66.7% across only three trades lacks statistical significance. A 21.82% drawdown suggests high volatility exposure that outweighs the 1.14 Sharpe ratio. The small sample size prevents reliable inference of robust alpha generation. I recommend expanding the backtest window or adjusting entry filters to validate performance before live deployment.

ADDITIONAL METRICS

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