



Backtest #48355 · LPG · EVO_GG1RSISNIP_v1045

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_v1045 strategy generated a 42.1% ROI on LPG, yet the sample of only three trades renders statistical inference unreliable. A 66.7% win rate and 1.14 Sharpe ratio are promising, but the 21.82% maximum drawdown exposes significant volatility risk not captured by the small dataset. Confidence in these metrics is negligible, as a single outlier could drastically alter performance. We must increase the backtest horizon or optimize parameters to validate the strategy's robustness 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