



Backtest #48656 · LPG · EVO_GG1RSISNIP_v1090

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_v1090 strategy on LPG delivered a +42.10% ROI with a 66.7% win rate, yet the sample size of only three trades creates statistically insignificant results. A max drawdown of 21.82% alongside a Sharpe ratio of 1.14 indicates potential volatility clustering that current data cannot fully validate. The high return per trade suggests aggressive position sizing rather than consistent alpha generation. We must expand the backtest horizon to accumulate sufficient trade volume before deploying live capital.

ADDITIONAL METRICS

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