



Backtest #48730 · LPG · EVO_GG1RSISNIP_v1103

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_v1103 strategy generated +42.1% ROI on LPG with a 1.14 Sharpe, yet the 3-trade sample size renders the 66.7% win rate statistically insignificant. The 21.82% drawdown suggests high volatility exposure that the limited data cannot fully validate for live deployment. While the positive returns are promising, the lack of trade frequency prevents reliable confidence intervals on profitability. I recommend running a parameter optimization sweep to expand the trade universe before executing with real capital. This approach addresses the sample size limitation and provides more robust performance metrics.

ADDITIONAL METRICS

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