



Backtest #49005 · LPG · EVO_GG1RSISNIP_v1161

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_v1161 strategy generated a 42.10% ROI on LPG with a respectable 1.14 Sharpe ratio, yet the 66.7% win rate is statistically meaningless given only three total trades. A maximum drawdown of 21.82% reveals significant tail risk that a small sample size cannot reliably model or predict. We must expand the simulation horizon or increase trade frequency to achieve a robust confidence interval before deploying live capital. The next step is to run a walk-forward analysis to validate whether this performance holds under varying market regimes.

ADDITIONAL METRICS

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