



Backtest #53964 · LPG · EVO_GG1RSISNIP_v1575

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1575 strategy generated a +41.35% ROI on LPG, yet the sample size of only three trades severely limits statistical confidence. A 21.82% maximum drawdown suggests significant volatility exposure that the current win rate of 66.7% may not sustain. The high Sharpe ratio of 1.13 indicates efficient risk-adjusted returns, but this metric becomes unreliable with such limited trade history. I recommend expanding the backtest to a larger dataset or adjusting position sizing to test drawdown resilience before live deployment.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63