



Backtest #28680 · LPG · EVO_GG1RSISNIP_v1088

ROI	Sharpe	Win Rate	Max Drawdown
+29.78%	0.91	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

EVO_GG1RSISNIP_v1088 delivered a +29.78% ROI on LPG, yet the 66.7% win rate is undermined by a severe 21.86% max drawdown that signals extreme risk exposure. With only three total trades, the Sharpe ratio of 0.91 lacks statistical significance due to insufficient sample size for reliable performance extrapolation. The strategy's edge is ambiguous without broader historical data to validate the win rate against market volatility. Immediate next steps must focus on expanding the backtest period to increase trade count and reduce variance. Until then, the strategy remains unproven for institutional deployment.

ADDITIONAL METRICS

CAGR	29.78%
Sortino Ratio	0.73
Turnover	7.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12981.76