



Backtest #36121 · LPG · EVO_GG1RSISNIP_v49

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v49 strategy generated a nominal 44.16% ROI on LPG with a 1.17 Sharpe ratio, yet the sample size of only three trades renders these statistical metrics highly unreliable. While the 66.7% win rate and 1.17 Sharpe suggest an edge, the 21.86% maximum drawdown indicates significant volatility risk that cannot be quantified without a larger dataset. We must execute a forward test or expand the lookback period to validate if the alpha persists beyond this singular trade sequence. Do not deploy live capital based on this isolated performance.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73