



Backtest #52406 · LPG · EVO_GG1RSISNIP_v1103

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_v1103 strategy generated a 41.35% ROI on LPG, yet statistical confidence remains critically low given only three executed trades. While the 66.7% win rate and 1.13 Sharpe ratio suggest positive expectancy, the 21.82% maximum drawdown indicates significant vulnerability to a single adverse event. This result lacks the robustness required for institutional deployment and cannot reliably predict future performance. The next step is to run a longer backtest across multiple years of historical data to validate the strategy's consistency before live execution.

ADDITIONAL METRICS

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