



Backtest #49161 · LPG · EVO_GG1RSISNIP_v1211

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_v1211 strategy delivered a 42.1% ROI on LPG, yet the 21.82% drawdown and mere three trades severely limit statistical confidence. High returns here are likely noise rather than robust alpha, as the sample size is insufficient to validate the 1.14 Sharpe ratio or 66.7% win rate. Extreme volatility in LPG may have triggered premature exits or overfitted parameters that failed to capture the full trend. We must expand the test window or adjust position sizing to survive longer drawdowns before deployment.

ADDITIONAL METRICS

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