



Backtest #48624 · LPG · EVO_GG1RSISNIP_v1091

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_v1091 strategy achieved a 42.1% ROI on LPG, driven by a 66.7% win rate and a 1.14 Sharpe ratio. However, the sample size of only three trades critically undermines statistical confidence, while a 21.82% drawdown exposes significant downside risk. The high return is likely an outlier rather than a sustainable edge given the minimal trade frequency. I recommend expanding the backtest window to gather sufficient data points before deploying live capital.

ADDITIONAL METRICS

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