



Backtest #48982 · LPG · EVO_GG1RSISNIP_v1160

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_v1160 strategy on LPG delivered a +42.10% ROI, yet the sample size of only three trades renders these metrics statistically insignificant. A 21.82% maximum drawdown suggests that while the strategy captured a large move, it lacks robustness against typical market noise. The 66.7% win rate is promising but unreliable without a larger dataset to confirm consistency across different market regimes. We must expand the backtest horizon or adjust parameters to verify if this performance replicates over a longer timeframe.

ADDITIONAL METRICS

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