



Backtest #48349 · LPG · EVO_GG1RSISNIP_v1040

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_v1040 strategy generated a +42.10% ROI on LPG with a 1.14 Sharpe, yet the 66.7% win rate is statistically insignificant given only three trades. A 21.82% maximum drawdown indicates high volatility risk that the sample size fails to mitigate or validate. While the capital grew to \$14,214.40, the lack of trade frequency prevents robust confidence in the signal reliability. The immediate next step is to expand the historical window or adjust entry parameters to achieve at least fifty trades for a meaningful Sharpe ratio.

ADDITIONAL METRICS

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