



Backtest #49891 · LPG · EVO_GG1RSISNIP_v1293

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_v1293 strategy generated a +42.10% ROI on LPG, yet the 66.7% win rate and 21.82% drawdown are statistically insignificant due to only three trades. Such a small sample size creates high variance risk, making the 1.14 Sharpe ratio unreliable for live deployment. While the profitability signal is positive, the lack of trade frequency prevents meaningful assessment of consistency. You must expand the backtest horizon or adjust parameters to generate a robust dataset before risking capital.

ADDITIONAL METRICS

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