



Backtest #40928 · LPG · EVO_GG1RSISNIP_v1541

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1541 strategy generated a +40.41% ROI on LPG with a 66.7% win rate, yet the statistical significance is critically low due to only three executed trades. The 21.82% maximum drawdown suggests high volatility exposure, while the 1.10 Sharpe ratio indicates moderate risk-adjusted returns that lack robustness in current samples. With such a small trade count, the performance metrics may reflect outlier luck rather than a reliable edge, rendering any confidence in this strategy statistically weak. You must expand the sample size through extended backtesting or live simulation before deploying capital, as the current data does not yet support institutional deployment standards.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47