



Backtest #33697 · LPG · EVO_GG1RSISNIP_v1607

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1607 strategy delivered a +39.93% ROI on LPG with a 1.10 Sharpe ratio, yet the 66.7% win rate is statistically unreliable due to only 3 total trades. The 21.86% maximum drawdown indicates significant volatility risk that contradicts the deceptively strong performance from such a small sample size. We cannot yet validate the strategy's robustness or confirm if the results reflect genuine alpha or mere luck on an outlier sequence. The immediate next step is to run a longer backtest on LPG with adjusted parameters to ensure statistical significance before live deployment.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51