



Backtest #34492 · LPG · EVO_GG1RSISNIP_v1039

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_v1039 strategy delivered a 39.93% ROI on LPG with a 1.10 Sharpe ratio, yet the 21.86% drawdown and mere three trades severely undermine statistical confidence. While the win rate of 66.7% suggests robust signal generation, the low trade count prevents reliable assessment of long-term stability or true expectancy. This sample size is insufficient to validate the strategy's risk-adjusted performance beyond a single market regime. I recommend expanding the backtest window to capture more volatility cycles before deploying live capital.

ADDITIONAL METRICS

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