



Backtest #34712 · LPG · EVO_GG1RSISNIP_v1113

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_v1113 strategy on LPG delivered a robust 39.93% ROI with a 1.10 Sharpe ratio, driven by a 66.7% win rate across only three trades. However, the statistical significance is severely compromised by the low trade count, rendering the 21.86% maximum drawdown highly volatile and unrepresentative of live performance. While the profit factor suggests potential alpha, the sample size is insufficient to validate risk parameters or confirm trend-following efficacy. We must immediately expand the testing period or adjust entry filters to generate a statistically valid sample before deployment. This approach ensures that observed returns are not merely anomalies of a brief, favorable market window.

ADDITIONAL METRICS

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