



Backtest #34974 · LPG · EVO_GG1RSISNIP_v1206

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_v1206 strategy on LPG delivered a +39.93% return, yet the statistical confidence is critically low due to a mere three executed trades. While the 66.7% win rate and 1.10 Sharpe ratio appear promising, the 21.86% maximum drawdown reveals significant volatility risk inherent in such a small sample size. The strategy successfully captured asymmetric upside, but the lack of historical depth prevents robust validation of its edge. I recommend expanding the backtest horizon to include at least 50 trades before considering live deployment to ensure the performance is not an outlier.

ADDITIONAL METRICS

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