



Backtest #37416 · LPG · EVO_GG1RSISNIP_v4

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v4 strategy generated +39.17% ROI on LPG with a 66.7% win rate, driven by only three trades over the simulation period. However, the low trade count severely limits statistical significance, meaning the 21.82% drawdown and 1.08 Sharpe ratio lack robustness against future market variance. While the outcome appears profitable, the sample size is insufficient to validate the edge or confirm the strategy's consistency across different market regimes. Consequently, these results should be treated as an initial signal rather than a confirmed alpha source for capital allocation. The immediate next step is to extend the backtest horizon and increase trade frequency to build a statistically reliable performance baseline.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33