



Backtest #37450 · LPG · EVO_GG1RSISNIP_v257

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v257 strategy on LPG delivered a +40.67% ROI with a 1.10 Sharpe ratio, driven by a 66.7% win rate across only three trades. However, the strategy's statistical significance is negligible due to the tiny sample size, rendering the 21.82% maximum drawdown highly volatile and unreliable. While the positive return is promising, the lack of trade frequency prevents robust validation of the signal logic under varying market conditions. To proceed, expand the backtest window or adjust parameters to generate at least fifty trades before deploying live capital.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87