



Backtest #37890 · LPG · EVO_GG1RSISNIP_v274

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v274 strategy on LPG generated a +40.41% ROI with a 1.10 Sharpe ratio, yet the sample of only three trades renders these figures statistically insignificant. A 66.7% win rate paired with a 21.82% drawdown suggests robustness is unproven rather than demonstrated by the current data. We must expand the test horizon or adjust parameters to validate performance beyond this narrow sample before deployment. Proceeding with live capital is premature until the strategy achieves statistical significance through broader backtesting.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47