



Backtest #39029 · LPG · EVO_GG1RSISNIP_v969

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_v969 strategy on LPG generated a 40.41% return with a 66.7% win rate, though the 21.82% maximum drawdown indicates significant volatility. A Sharpe ratio of 1.10 suggests moderate risk-adjusted performance, yet the statistical confidence is extremely low given only three total trades. This tiny sample size makes it impossible to distinguish genuine edge from random chance, rendering the results unreliable for institutional deployment. The primary failure is the lack of sufficient data to validate the signal logic. You must extend the backtest period to include at least fifty trades to establish meaningful statistical significance.

ADDITIONAL METRICS

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