



Backtest #39412 · LPG · EVO_GG1RSISNIP_v377

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_v377 strategy on LPG delivered a strong 40.41% return with a 66.7% win rate, yet the statistical significance is critically low due to only three executed trades. A sharp 21.82% drawdown exposes a lack of robustness, suggesting the strategy is highly sensitive to specific market conditions rather than capturing a sustainable alpha. The Sharpe ratio of 1.10 indicates decent risk-adjusted returns on paper, but the minimal sample size prevents any reliable inference about future performance. You must expand the historical dataset or adjust entry filters to generate sufficient trade frequency before deploying live capital. This approach ensures the observed profitability is not merely a statistical fluke of a short

ADDITIONAL METRICS

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