



Backtest #48156 · LPG · EVO_GG1RSISNIP_v1630

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1630 strategy on LPG delivered a +42.10% return, but the sample size of only three trades renders the 66.7% win rate statistically insignificant. While the 1.14 Sharpe ratio suggests favorable risk-adjusted returns, the 21.82% maximum drawdown indicates a lack of robustness during volatile periods. A larger dataset is required to validate whether this performance stems from genuine alpha or random noise. The immediate next step is to run an expanded backtest over a longer historical window to verify consistency before deploying live capital.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40