



Backtest #49004 · LPG · EVO_GG1RSISNIP_v1161

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_v1161 strategy delivered a +42.10% ROI on LPG, yet the 66.7% win rate and 21.82% drawdown are driven by only three trades, rendering statistical significance negligible. High returns here are likely noise rather than a robust alpha signal. The sample size is too small to validate the strategy's edge or risk profile reliably. Immediate action requires expanding the backtest window to accumulate more data points before deployment.

ADDITIONAL METRICS

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