



Backtest #51075 · LPG · EVO_GG1RSISNIP_v1594

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1594 strategy on LPG delivered a +36.29% return with a 66.7% win rate, yet the statistical significance is critically low due to only three executed trades. This sample size renders the 1.04 Sharpe ratio and 21.82% peak drawdown unreliable predictors of future performance, as the results could easily be noise rather than signal. While the capital grew to \$13,632.73, the lack of trade frequency prevents a robust assessment of consistency or risk management under varied market conditions. The next logical step is to retest this strategy with a longer historical dataset or adjust parameters to generate a sufficient trade history before live deployment. Any conclusion regarding its viability remains speculative until a larger

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73