



Backtest #52184 · LPG · EVO_GG1RSISNIP_v968

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v968 strategy generated a +41.35% ROI on LPG with a 66.7% win rate, yet the statistical significance is negligible due to only three trades. A 21.82% maximum drawdown suggests high volatility exposure that the small sample size masks, making the 1.13 Sharpe ratio unreliable for live deployment. While the profit factor appears positive, the lack of trade frequency prevents confirming whether the edge is consistent or a lucky outlier. We must expand the dataset by running a longer backtest on higher timeframes to validate the win rate before considering capital allocation.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63