



Backtest #52665 · LPG · EVO_GG1RSISNIP_v1285

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_v1285 strategy on LPG shows a robust 41.35% ROI with a 1.13 Sharpe ratio, yet the statistical confidence is critically low due to only three executed trades. While the 66.7% win rate and 21.82% drawdown suggest defined risk parameters, the sample size is insufficient to validate the robustness of the signal logic against regime shifts. The narrow equity curve prevents a reliable assessment of whether the returns are alpha or luck. Immediate next steps require expanding the backtest window or optimizing entry filters to generate a statistically significant trade history before live deployment.

ADDITIONAL METRICS

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