



Backtest #56395 · LPG · EVO_GG1RSISNIP_v296

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_v296 strategy generated a nominal 41.35% ROI for LPG, yet the sample size of only three trades renders this performance statistically insignificant. Despite a respectable 1.13 Sharpe ratio and 66.7% win rate, the 21.82% maximum drawdown highlights substantial volatility risk inherent in such sparse data. One high-impact trade likely skewed these metrics, preventing a robust assessment of the strategy's true risk-adjusted returns. You must expand the historical window or adjust parameters to generate a statistically valid dataset before deploying capital. Further backtesting is required to validate the robustness of these signals against different market regimes.

ADDITIONAL METRICS

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