



Backtest #49029 · LPG · EVO_GG1RSISNIP_v1164

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_v1164 strategy on LPG delivered a 42.10% ROI with a 66.7% win rate, yet the statistical significance is critically weak due to only three trades. A 21.82% maximum drawdown suggests substantial volatility exposure that the small sample size cannot adequately filter. While the 1.14 Sharpe ratio hints at risk-adjusted efficiency, the lack of trade frequency prevents a reliable assessment of consistency. We must expand the backtest lookback period or adjust entry parameters to generate sufficient data points before deploying live capital.

ADDITIONAL METRICS

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