



Backtest #50943 · LPG · EVO_GG1RSISNIP_v225

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_v225 strategy generated a +36.29% ROI on LPG, yet the statistical validity is critically weak due to only three executed trades. While the 66.7% win rate and 1.04 Sharpe ratio suggest positive expectancy, the 21.82% maximum drawdown indicates significant volatility risk that a small sample size cannot adequately capture. We cannot confidently generalize performance or forecast future returns without a more robust historical dataset to smooth out outliers and confirm trend stability. The next step is to expand the backtest window to include extended market cycles and increase trade volume for proper statistical significance before deploying live capital.

ADDITIONAL METRICS

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