



Backtest #57248 · LPG · EVO_GG1RSISNIP_v252

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v252 strategy on LPG delivered a 46.76% ROI with a 1.23 Sharpe ratio, driven by a 66.7% win rate across only three trades. However, the statistical significance is critically low due to the minimal sample size, making the 20.33% maximum drawdown highly volatile and unrepresentative of live performance. While the positive equity curve suggests potential alpha, the lack of trade frequency prevents a reliable assessment of consistency or risk resilience under changing market conditions. A necessary next step is to execute a rolling window backtest with a minimum of 100 trades to validate whether the observed edge persists or was merely a lucky outlier.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80