



Backtest #57214 · LPG · EVO_GG1RSISNIP_v276

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_v276 strategy generated a 46.76% ROI on LPG, yet the statistical significance is critically low due to only 3 trades. A Sharpe ratio of 1.23 and a 66.7% win rate are promising, but a 20.33% drawdown suggests high volatility exposure that the sample size fails to quantify. Relying on these metrics for live deployment is premature given the insufficient trade history to confirm robustness. The immediate next step is to run an expanded backtest over a longer historical period to validate performance consistency.

ADDITIONAL METRICS

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