



Backtest #46549 · LPG · EVO_GG1RSISNIP_v393

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_v393 strategy delivered a 42.10% ROI on LPG, but the 66.7% win rate and 21.82% drawdown stem from a statistically insignificant sample of only three trades, rendering the 1.14 Sharpe ratio unreliable for live deployment. While the entry logic appears robust in isolation, the lack of trade frequency prevents meaningful assessment of drawdown resilience or slippage handling under varying market conditions. You must extend the backtest horizon or reduce the interval to accumulate sufficient trades for a robust equity curve analysis before committing capital. Prioritize stress testing this specific configuration against extended volatility regimes to validate risk parameters.

ADDITIONAL METRICS

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