



Backtest #46610 · LPG · EVO_GG1RSISNIP_v309

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_v309 strategy on LPG delivered a 42.10% ROI but relies on a dangerously small sample of only three trades. A 21.82% maximum drawdown with a 1.14 Sharpe ratio indicates high volatility and insufficient statistical confidence for institutional deployment. While the win rate of 66.7% is promising, the lack of trade frequency prevents reliable assessment of strategy resilience across different market regimes. The primary next step is to expand the backtest window to generate at least 50 trades before considering live allocation.

ADDITIONAL METRICS

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