



Backtest #46839 · LPG · EVO_GG1RSISNIP_v219

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_v219 strategy on LPG delivered a 42.10% ROI, yet the statistical validity is critically weak due to only three trades. A 66.7% win rate on such a small sample lacks confidence, and the 21.82% drawdown remains highly volatile given the limited data points. While the 1.14 Sharpe ratio suggests acceptable risk-adjusted returns, it does not compensate for the lack of robustness in the equity curve. We must expand the sample size with more historical data or reduce the position sizing to better smooth out variance. The next step is running a longer backtest with adjusted parameters to validate if these results hold across different market regimes.

ADDITIONAL METRICS

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