



Backtest #50030 · LPG · EVO_GG1RSISNIP_v1316

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_v1316 backtest on LPG delivered a +42.10% ROI with a 66.7% win rate, yet the 21.82% maximum drawdown exposes significant volatility. A Sharpe ratio of 1.14 indicates marginal risk-adjusted performance, which is highly suspect given the meager sample of only three trades. Such a low trade count renders the statistical confidence insufficient to validate the strategy's robustness or repeatability. Consequently, expanding the test across multiple market regimes and increasing trade frequency is the mandatory next step to confirm these results before deployment.

ADDITIONAL METRICS

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