



Backtest #50894 · LPG · EVO_GG1RSISNIP_v70

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v70 strategy generated a 36.29% ROI on LPG with a 66.7% win rate, yet the sample of only three trades creates insufficient statistical confidence. A maximum drawdown of 21.82% suggests significant volatility exposure that is not adequately smoothed by the current 1.04 Sharpe ratio. The high return stems from a small number of successful entries rather than a robust, repeatable edge. To validate the strategy, you must re-run the simulation with an expanded dataset or reduce position sizing to filter out luck. Next steps should focus on increasing trade frequency through tighter entry filters before deploying live capital.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73