



Backtest #52197 · LPG · EVO_GG1RSISNIP_v973

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v973 strategy generated a +41.35% ROI on LPG with a 66.7% win rate, yet the results are statistically insignificant due to only three total trades. A maximum drawdown of 21.82% suggests that the single losing position materially impacted the equity curve despite the positive Sharpe ratio of 1.13. This sample size is too small to confirm robustness or rule out survivorship bias in the historical data. The immediate next step is to expand the backtest window to identify regime shifts and increase trade frequency for reliable parameter validation.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63