



Backtest #56168 · LPG · EVO_GG1RSISNIP_v383

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_v383 strategy on LPG delivered a robust 41.35% ROI with a Sharpe of 1.13, yet the 21.82% drawdown and merely three trades severely compromise statistical confidence. Such a small sample size renders the 66.7% win rate unreliable for live deployment, as results are highly susceptible to random noise rather than consistent alpha. The high return per trade suggests aggressive sizing or a few outlier winners drove the equity curve, creating unacceptable volatility risk. We must expand the backtest window or optimize entry parameters to generate sufficient trade frequency before considering live capital allocation.

ADDITIONAL METRICS

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