



Backtest #56370 · LPG · EVO_GG1RSISNIP_v269

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_v269 strategy on LPG generated a 41.35% return, yet the statistical significance is negligible due to only three trades. A win rate of 66.7% and a Sharpe ratio of 1.13 look promising, but the 21.82% maximum drawdown exposes substantial volatility risk in such a small sample. Relying on these metrics for live capital is dangerous because the data is too thin to confirm robustness or filter out outliers. The immediate priority is expanding the backtest horizon or reducing position sizing to validate performance across more market cycles.

ADDITIONAL METRICS

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