



Backtest #56533 · LPG · EVO_GG1RSISNIP_v203

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_v203 strategy delivered a 41.35% ROI on LPG with a 66.7% win rate, yet the max drawdown of 21.82% reveals significant volatility risk per trade. A Sharpe ratio of 1.13 suggests marginal efficiency, primarily because the sample size of only three trades creates a statistically insignificant result prone to overfitting. While the final capital grew to \$14,139.63, the low trade count prevents reliable assessment of strategy robustness against market regime shifts. The next step is to expand the backtest window and optimize entry filters to generate a sufficient sample size for valid performance validation.

ADDITIONAL METRICS

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