



Backtest #46747 · LPG · EVO_GG1RSISNIP_v68

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v68 strategy on LPG delivered a +42.1% ROI with a 66.7% win rate, yet the statistical significance is negligible given only three trades. The 21.82% maximum drawdown reveals severe volatility exposure that the current sample size cannot fully quantify or validate. While the Sharpe ratio of 1.14 suggests reasonable risk-adjusted returns, this metric is highly sensitive to low trade counts and lacks robustness. The strategy requires stress testing across multiple market regimes and a significantly larger backtest period before deployment. Increasing the trade history to at least 100 executions is the immediate prerequisite for any meaningful performance assessment.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40