



Backtest #48916 · LPG · EVO_GG1RSISNIP_v1149

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_v1149 strategy shows a +42.10% ROI on LPG with a 1.14 Sharpe ratio, yet only three trades yield statistically insignificant results. A 21.82% drawdown paired with a 66.7% win rate suggests high volatility rather than consistent edge. Such a small sample size invalidates any confidence in the strategy's robustness across different market regimes. We must expand the backtest period or reduce entry thresholds to generate enough data points for validation.

ADDITIONAL METRICS

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