



Backtest #49548 · LPG · EVO_GG1RSISNIP_v30

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_v30 strategy on LPG delivered a 42.10% return with a robust 1.14 Sharpe ratio, yet the 66.7% win rate lacks statistical significance due to only three executed trades. A maximum drawdown of 21.82% exposes substantial volatility risk that warrants caution before deploying live capital. The sample size is insufficient to confirm strategy reliability, rendering the results anecdotal rather than empirical. We must run a longer backtest with extended historical data or adjust entry filters to reduce trade frequency and improve sample robustness.

ADDITIONAL METRICS

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