



Backtest #50763 · LPG · EVO_GG1RSISNIP_v1644

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1644 strategy on LPG delivered a +36.29% ROI with a 66.7% win rate, yet the sample size of only three trades renders the 1.04 Sharpe ratio statistically unreliable. A maximum drawdown of 21.82% suggests significant exposure volatility that warrants closer scrutiny of entry timing and stop-loss discipline. Without additional historical data, we cannot confirm the strategy's robustness against future market regimes. We must expand the backtest window or adjust parameters to generate a statistically significant sample before deployment.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73