



Backtest #53864 · LPG · EVO_GG1RSISNIP_v1561

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_v1561 strategy on LPG delivered a +41.35% ROI with a 1.13 Sharpe ratio, yet the 21.82% max drawdown highlights severe volatility risk. A 66.7% win rate based on merely three trades lacks statistical significance and cannot reliably predict future performance. The sample size is too small to confirm robustness, as a single losing trade could have drastically altered the equity curve. We must expand the test window or increase trade frequency to validate these results before live deployment.

ADDITIONAL METRICS

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