



Backtest #34141 · LPG · EVO_GG1RSISNIP_v1489

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1489 strategy on LPG delivered a robust 39.93% ROI with a 1.10 Sharpe ratio, driven by a high 66.7% win rate, yet the severe 21.86% drawdown highlights significant tail risk. Achieving these metrics on merely three trades renders the statistical confidence extremely low and the sample size insufficient to generalize performance or validate risk parameters. While the profit factor suggests an edge, the extreme volatility exposure remains unverified without a larger dataset. We must immediately expand the backtest window or adjust entry filters to generate enough trade frequency for meaningful institutional evaluation.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51