



Backtest #35839 · LPG · EVO_GG1RSISNIP_v323

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v323 strategy on LPG delivered a +44.16% ROI with a 66.7% win rate, yet the sample size of only three trades severely limits statistical confidence for institutional deployment. A sharp 21.86% maximum drawdown suggests significant vulnerability to volatility regimes that were likely not fully represented in the historical data used for validation. While the positive Sharpe ratio of 1.17 indicates favorable risk-adjusted returns on paper, the low trade frequency prevents robust assessment of consistency across different market cycles. The primary next step is to expand the backtest horizon to include at least two distinct economic regimes and enforce a minimum of 50 executed trades before live allocation.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73