



Backtest #35992 · LPG · EVO_GG1RSISNIP_v7

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_v7 strategy on LPG generated a +44.16% ROI, but the statistical validity is critically low with only three trades executed. A Sharpe ratio of 1.17 suggests reasonable risk-adjusted returns, yet a 21.86% maximum drawdown indicates significant volatility exposure. The high win rate of 66.7% appears anomalous given the sparse sample size and must be treated with extreme skepticism. We must increase the backtest iteration count to validate if these metrics hold under broader market conditions.

ADDITIONAL METRICS

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