



Backtest #36860 · LPG · EVO_GG1RSISNIP_v265

ROI	Sharpe	Win Rate	Max Drawdown
+34.46%	0.99	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v265 strategy on LPG generated a +34.46% ROI, yet the statistical significance is critically low due to only three executed trades. While the 66.7% win rate suggests robustness, the 21.82% maximum drawdown indicates substantial volatility exposure that a small sample size cannot validate. The Sharpe ratio of 0.99 is mediocre given the concentrated risk profile, implying the returns are not reliably risk-adjusted. We must increase the backtest sample size or widen parameters to confirm if this edge is replicable before live deployment.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13