



Backtest #37538 · LPG · EVO_GG1RSISNIP_v49

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v49 strategy on LPG delivered a 40.67% return, yet the sample of only three trades severely undermines statistical confidence. While the 66.7% win rate and positive Sharpe ratio of 1.10 suggest efficiency, a 21.82% drawdown indicates high fragility when volatility spikes. The lack of trade volume prevents robust assessment of consistency or capacity to scale. A prudent next step is to expand the test horizon or apply cross-validation to validate performance under varied market regimes.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87