



Backtest #37600 · LPG · EVO_GG1RSISNIP_v7

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_v7 strategy on LPG delivered a 40.67% return with a 66.7% win rate, yet the sample size of only three trades renders these metrics statistically insignificant. A maximum drawdown of 21.82% exposes substantial risk relative to the capital deployed, suggesting the strategy lacks robustness under adverse market conditions. The 1.10 Sharpe ratio indicates moderate risk-adjusted returns, but the limited trade count prevents reliable assessment of consistency or peak performance. Before deploying live capital, the team must expand the backtest window to validate edge and reduce overfitting risks.

ADDITIONAL METRICS

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