



Backtest #38039 · LPG · EVO_GG1RSISNIP_v320

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v320 strategy on LPG shows a +40.41% ROI but relies on only three trades, rendering the Sharpe ratio of 1.10 statistically insignificant. A 21.82% drawdown against a 66.7% win rate suggests high volatility rather than robust trend capture. The sample size is too small to confirm whether the approach is resilient or merely lucky. We must expand the test across multiple market regimes before deeming it viable. Run a walk-forward analysis to validate performance stability.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47