



Backtest #45526 · LPG · EVO_GG1RSISNIP_v296

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_v296 strategy on LPG delivered a robust 40.41% ROI and maintained a clean 1.10 Sharpe ratio, yet the 21.82% max drawdown combined with only 3 executed trades indicates statistically insignificant sample size that precludes confident generalization. While the 66.7% win rate suggests selective entry precision, the limited trade count likely masks extreme volatility or regime sensitivity that would distort performance in live markets. A statistically valid conclusion requires expanding the test horizon or increasing trade frequency to ensure the edge persists beyond a single market cycle. The next concrete step is to run an optimized backtest with adjusted stop-loss parameters or a broader lookback window to validate consistency

ADDITIONAL METRICS

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