



Backtest #49211 · LPG · EVO_GG1RSISNIP_v11

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v11 strategy on LPG delivered a 42.1% return, yet the statistical validity is critically weak due to only three executed trades. While the positive Sharpe ratio of 1.14 and 66.7% win rate suggest potential edge, the 21.82% maximum drawdown indicates significant volatility exposure with insufficient data points for reliable risk modeling. We cannot confirm strategy robustness without expanding the sample size to at least fifty trades to stabilize performance metrics. Immediate priority is running a longer backtest with adjusted entry filters to verify consistency before any live deployment.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40